The IMS Bulletin
Vol.19, No.6, 1990, 733–757.

Author Index to Abstracts: Volume 19 (1990)

Accented letters have been alphabetized as if the letter were not accented, except for ä, ö, ü, ø, and å, which are respectively alphabetized as: ae, oe, ue, oe, and aa. Abstracts of papers presented in person (703) or by title (37) were published in *The IMS Bulletin*, Volume 19 (1990):

Vol.19, No.1, January/February 1990: By Title, page 127 (90t-1–4)
In Person, pp. 36–50: Baltimore, Maryland (213th IMS Meeting)

Vol.19, No.2, March/April 1990: By Title, pp. 263–264 (90t-5–10)
In Person, pp. 139–147: East Lansing, Michigan (214th IMS Meeting)
pp. 169–179: Bozeman, Montana (215th IMS Meeting)

Vol.19, No.3, May/June 1990
In Person, pp. 298–461: Uppsala, Sweden (216th IMS Meeting)

Vol.19, No.4, July/August 1990: By Title, pp. 546–551 (90t-11–32)
In Person, pp. 571–577: Uppsala, Sweden (216th IMS Meeting)

Vol.19, No.5, September/October 1990: By Title, pp. 606–607 (90t-31/33–37).

Abstracts of papers presented in person are usually numbered according to the IMS meeting number as given above. However for the 216th IMS Meeting (53rd IMS Annual Meeting and 2nd Bernoulli Society World Congress) held in Uppsala, Sweden, 13–18 August 1990, abstract numbers are coded SP- for special lectures (pp. 298–299), IP- for invited papers (pp. 300–324, 571), and CP- for contributed papers (pp. 325–461, 572–577); invited papers are also coded by session number (see Vol.19, No.3, p. 269). Expanded versions of many of the abstracts of papers presented in Uppsala and published in the *Bulletin* were published in the *Uppsala Abstracts Book*, IMS and Bernoulli Society, 216 pp.—copies available from *The IMS Bulletin* Editorial Office and from Allan Gut, Matematiska Institutionen, Uppsala Universitet, Thunbergsvägen 3, S-752 38 Uppsala, Sweden.

ABATE, JOSEPH and WARD WHITT. In search of the camel: The shape of the *M/M/*1 transition function, 215-9 (p. 171).
ABDUNNABI, ALI M. and A. K. MD. EHSANES SALEH.
On preliminary test and empirical Bayes estimator of finite population mean, 213-14 (p. 39).
Estimation of means and treatment effects in a one-way ANOVA model, CP-17 (p. 329).
ABRAHAMOWICZ, MICHAL. Additive semiparametric alternative to logistic regression, 213-41 (p. 47).
ABRAMSON, IAN.
Floating effects: A model and algorithm for repeated measures, CP-242 (pp. 395–396)
AHSANULLAH, MOHAMMAD.
Linear prediction of the record values of the type 1 extreme value distribution, 213-20 (p. 41).
Inference and prediction problems in type 1 extreme-value distribution based on record values, CP-73 (pp. 345–346).
AL-GHURABI, SALEEM I. Comparisons between binomial and Poisson distributions with their applications, CP-81 (pp. 347–348).
ALBIN, J. M. P. On the upper and lower classes for stochastic processes, CP-191 (p. 380).
ALEŠKEVIČIENĖ, A. K. Large and moderate deviations for *L*-statistics, CP-100 (p. 354).
ALI, M. MASOOM and A. K. MD. EHSANES SALEH. Estimation of a function of location and scale parameters using optimum order statistics, CP-61 (pp. 342–343).
ALTMAN, NAOMI S. and CHRISTIAN LÉGER. Assessing influence in variable-selection problems, CP-3 (p. 325).
AMEY, ALPHONSE K. A. Robustness of the multiple correlation coefficient when sampling from a mixture of two multivariate normal populations, 90t-3 (p. 127).

AMIN, RAID W., MIKE S. SACCUCCI, and JAMES M. LUCAS.
Enhanced exponentially weighted moving average control scheme, CP-82 (p. 348).
ANDERSEN, P. K.
Regression models for counting processes: Some applications, IP10-1 (pp. 305–306).
ANDERSON, CLIVE W. and K. F. TURKMAN.
Limiting joint distributions of sums and maxima, CP-123 (p. 361).
ANDERSON, T. W. Goodness-of-fit test for a spectral distribution, CP-154 (p. 370).
ANGELIS, LEFTERIS and CHRONIS MOYSSIADIS. *A*-optimal incomplete block designs with unequal block sizes for comparing test treatments with a control, CP-258 (p. 400).
ANSLEY, CRAIG F. Non-linear time series regression, IP21-1 (p. 312).
ANTONYAN, A. A. Exponential inequality of large deviation for maximum of parametric stochastic integrals, CP-426 (p. 450).
ANULOVA, S. V. Functional limit theorems for cadlag processes, CP-200 (p. 383).
ARAK, T. and D. SURGAILIS.
Stationary Markov random fields on the plane with finite number of values, CP-207 (p. 385).
ARAS, GIRISH A. and LYN R. WHITAKER. Sequential estimation of an age replacement policy: Nonparametric results, 215-30 (pp. 177–178)
ARGHAMI, N. R. and LYNNE BILLARD. Sequential analogs of Stein's test, CP-48 (p. 339).
ARNOLD, B. C. and H. N. NAGARAJA.
Lorenz ordering of exponential order statistics, 215-22 (p. 175).
ARNOLD, STEVEN F. and KEITH JOHNSON.
*K*th order antedependence models for repeated measures data, CP-440 (p. 454).
ARORA, SANJAY. An approach to the construction of search designs, 215-33 (p. 178).
ARTALEJO, J. R. Approximations in multi-server queues with returning customers and waiting line, CP-254 (p. 399).
ASARIN, E. On fractal invariant measures in Markov chains of a special type, CP-409 (p. 445).
ATKINSON, RICHARD A. Statistical analysis of molecular systems, CP-141 (p. 366).
AVI-ITZHAK, BENJAMIN and SHLOMO HALFIN.
Time sharing service systems with limited number of service positions, 215-7 (p. 171).
AYALA, G., J. FERRÁNDIZ, and J. MONTES.
Reduced moment measures and germ-grain models, CP-429 (pp. 450–451).

BABU, GUTTI JOGESH. Subsamples method revisited, CP-437 (p. 453).
BACANLI, SEVIL and HÜLYA ÇINGI. Sequential test of correlation coefficient, CP-224 (p. 390).
BAGIROV, E. B. Lower bounds for "tails" of probability distributions of some functions of normally distributed random variables, CP-310 (p. 414).
BAI, Z. D. and MOSUK CHOW. Inadmissibility of the MLE in the sequential estimation of the size of a population, 213-21 (p. 41).
BAILEY, WILLIAM A. Bootstrapping for order statistics (sans random numbers), 214-29 (p. 147).
BALDING, DAVID J.
Correlations for interacting particle systems in one dimension, CP-130 (p. 363).
BALL, FRANK and PETER J. DONNELLY.
Branching process approximation of epidemic models, CP-198 (pp. 382-383).
BALLY, VLAD. Jointly weak approximation for diffusion processes, CP-98 (p. 353).
BANSAL, NAVEEN K.
Testing hypothesis about the slope parameter in errors in variables model, 213-51 (p. 49).
BASAK, INDRANI. On regression with censored data, CP-72 (p. 345).
BASAK, PRASANTA *see* LINDSAY, BRUCE G.
BAXTER, LAURENCE A. and SVETLOZAR T. RACHEV.
A note on the stability of the estimation of the exponential distribution, 90t-15 (p. 547).
The stability of a characterization of the bivariate Marshall-Olkin distribution, 90t-16 (p. 547).
BAYARRI, M. J. and MORRIS H. DEGROOT.
Comparison of experiments with weighted distributions, CP-427 (p. 450).
BEDRICK, EDWARD J. and JOE R. HILL. A generalized bootstrap, 214-11 (p. 142).
BEICHELT, FRANK and PETER TITTMANN.
Reliability analysis of stochastic networks by decomposition and reduction, CP-412 (p. 446).
BELL, DENIS T. and SALAH MOHAMMED.
Regularity of a non-Markov Itô process under p-th order degeneracy, CP-466 (p. 572).
BELOUSOVA, N. V. *see* SAMOSEIKO, V. F.
BELYAEV, YU. K. and A. A. RUSAKOV.
Intensity of local maxima of the envelope of a stationary Gaussian process, CP-459 (p. 459).

BENTLER, PETER M. *see* KANO, YUTAKA.
BERGER, JAMES O. Recent developments in multivariate Bayesian robustness, IP20-1 (p. 311).
BERGER, JAMES O. and JULIA MORTERA.
Bayesian analysis with limited communication, CP-255 (p. 399).
BERGER, ROGER L. Testing whether two regression functions cross, CP-63 (p. 343).
BERKANE, MAIA *see* KANO, YUTAKA.
BERKES, ISTVÁN. Probability theory of the trigonometric system, CP-467 (p. 572).
BERRONDO-AGRELL, MARIE. Towards a syntax of Venn diagrams fighting a myth, CP-281 (p. 407).
BICKEL, PETER J., V. N. NAIR, and P. LORENTZIADIS. Efficient estimation in some semiparametric models arising in estimation of oil reserves, CP-47 (p. 339).
BIEBLER, KARL-ERNST. Residence time distributions and compartment models, CP-483 (p. 577).
BIGGINS, J. D. Recent results for the branching random walk, IP5-1 (p. 302).
BIGGINS, J. D. *see also* D'SOUZA, J. C.
BILBO, CARL M., HELLE HOLST, and HENRIK SPLIID.
Statistical analysis of degradation in a biological system, CP-332 (p. 421).
BILBO, CARL M. *see also* HOLST, HELLE.
BILLARD, LYNNE *see* ARGHAMI, N. R.
BILODEAU, MARTIN and M. S. SRIVASTAVA.
Estimation of the eigenvalues of $\Sigma_1 \Sigma_2^{-1}$, CP-176 (p. 376).
BJERVE, STEINAR and KJELL A. DOKSUM.
Measures of dependence in non-parametric regression models, CP-369 (p. 433).
BJØRNSTAD, JAN F. Simplified likelihood prediction, CP-156 (p. 370).
BLUMENTHAL, SAUL.
A new approximation for the reliability of new series systems, CP-124 (p. 361).
BONDESSON, LENNART.
Optimal utilization of clones under diversity constraints, CP-190 (p. 380).
BORISOV, I. S.
Limit theorems for von Mises' statistics with multivariate kernels, CP-329 (p. 420).
BORODIN, A. N. On distribution of functionals of Brownian motion stopped at moment inverse to local times, CP-50 (pp. 339–340).
BOROVKOV, A. A. and A. A. MOGULSKII.
Large deviations and statistical invariance principles, IP6-2 (p. 303).
BOROVKOV, K. A.
On a Wiener field approximation for branching processes, CP-355 (pp. 428–429).
BOWMAN, K. O., L. R. SHENTON, and M. A. KASTENBAUM.
Mixtures of binomial distributions, 90t-37 (p. 607).
BOYER, J. *see* BOYER, P.
BOYER, P., J. R. LOUVION, J. B. GRAVEREAUX, J. BOYER, and F. GUILLEMIN.
An original problem on the random coverage of the circle, CP-371 (p. 434).
BRAMSON, MAURY and DAVID GRIFFEATH.
Capture problems for coupled random walks, IP24-1 (p. 315).
BRANDAO, ANABELA *see* ZUCCHINI, WALTER.
BREITUNG, KARL.
Asymptotic approximations of probability integrals with the Laplace method, CP-158 (p. 371).
BRITO, MARIA R. and ADOLFO J. QUIROZ.
Use of the Prüfer enumeration to compare hierarchical clustering trees, CP-181 (p. 378).
BROCKWELL, P. J., R. A. DAVIS, and H. SALEHI.
A state-space approach to transfer-function modeling, 213-43 (p. 47).
BROWN, PHILIP J. and SAMUEL D. OMAN.
Problematic points in non-linear regression and calibration, CP-188 (p. 380).
BROWNSTONE, DAVID.
Bootstrapping admissible model selection procedures for linear models, 214-8 (p. 141).
BRUNELL, ROBERT M. The moment order argument, 213-46 (p. 48).
BUGAKOVA, TATYANA.
Review of the publications on environmental monitoring in the USSR, CP-433 (p. 452).
BUONACCORSI, JOHN and TOR TOSTESON. Measurement error and nonlinear calibration for the dependent variable in the linear model, 213-37 (p. 46).
BURDICK, DONALD S. *see* TU, XIN M.
BURSZTYN, DIZZA *see* STEINBERG, DAVID.
BYERS, ROBERT H. *see* TAN, WAI-YUAN.

CABO, A. J. and PIET GROENEBOOM.
Limit theorems for functionals of convex hulls, CP-210 (p. 386).
CACOULLOS, THEOPHILOS and V. PAPATHANASIOU.
Another proof of the central limit theorem by variance bounds, CP-378 (p. 435).
CAIRNS, ANDREW J. G. Epidemic estimation with removal time data, CP-380 (p. 436).
CAMBANIS, STAMATIS and ELIAS MASRY.
Trapezoidal stratified Monte Carlo integration, CP-364 (p. 431).
ÇAPAR, ULUĞ.
Weak convergence along a projective system and some of its applications, CP-186 (p. 379).
CARAZO, A. HERMOSO and J. LINARES PÉREZ. Some properties of the isometric stochastic integral with respect to a Hilbert-valued martingale, CP-235 (p. 393).
CARLSTEIN, EDWARD *see* KRISHNAMOORTHY, CHARU.
CASELLA, GEORGE C., ROGER H. FARRELL, JIUNN T. HWANG, CHRISTIAN ROBERT, and MARTIN WELLS.
Estimating acceptance probabilities, CP-2 (p. 325).
CASELLA, GEORGE C. *see also* PIEGORSCH, W. W.
CELEUX, GILLES and JEAN DIEBOLT. A simulated annealing type EM algorithm, CP-157 (p. 370).
CERDAN, SANTIAGO VELILLA.
Quantile estimation for the Box-Cox transformation in random samples, CP-251 (p. 398).
CHAGANTY, NARASINGA RAO and JAYARAM SETHURAMAN.
Multidimensional strong large deviation theorems, CP-131 (p. 363).
CHAKRABORTI, S. *see* PARK, S.
CHAKRAVARTI, I. M. Construction of a family of three-class association schemes using degenerate hermitian varieties, 213-56 (p. 50).
CHALMERS, THOMAS C. *see* MOSTELLER, FREDERICK.
CHANDA, KAMAL C. and FRITS H. RUYMGAART. Strong convergence properties of sample quantiles for m_n-decomposable processes, CP-76 (p. 346).
CHAPMAN, RALPH E. Quantifying dinosaur morphology, 215-21 (p. 175).
CHAUBEY, YOGENDRA P. and AH BOON SIM. A comparison of bootstrap, jackknife, maximum likeli- hood and some other methods for estimation in multiplicative models, CP-268 (p. 403).
CHEN, HUBERT J. and MOMIAO XIONG. Testing a composite hypothesis and its applications in ranking and selection, CP-99 (pp. 353–354).
CHEN, PINYUEN and LIFANG HSU. On selecting the least probable category, 213-19 (p. 41).
CHEN, SANDE. Marginal influence functions, with applications in robust regression, 213-32 (p. 44).
CHIAROTTI, F. *see* MENNITI-IPPOLITO, F.
CHIŢESCU, I., F. C. GHEORGHE, and G. OBREJA.
Bounds for the repartition of the DSN function for the T^2 sequential test, CP-83 (p. 348).
CHIU, SHEAN-TSONG.
What is wrong with the classical bandwidth selectors and a remedy , 213-23 (p. 42).
A stabilized bandwidth selection procedure for density estimation, CP-444 (p. 455).
CHIU, SHEAN-TSONG *see also* WU, TIEE-JIAN.
CHOI, KWOK-PUI. A sharp martingale inequality and the unconditional basis constant of a monotone basis in $L^p(0,1)$, CP-292 (p. 410).
CHOU, CHING-SUNG. Non-monotone stochastic integration by partformula, CP-105 (p. 355).
CHOU, ROUH-JANE and FU-JEH HU. On the Z-representation of A statistics, CP-220 (p. 389).
CHOW, KING-LEUNG. Optimal designs for supplementary experiments, CP-307 (p. 414).
CHOW, MOSUK *see* BAI, Z. D.
CHRISTOFIDES, TASOS C. A strong law of large numbers for U-statistics, 213-27 (p. 43).
CHRYSSAPHINOU, OURANIA and STAVROS PAPASTAVRIDIS. A Poisson limit theorem for the number of appearances of a pattern in a sequence of dependent trials, CP-267 (p. 403).
CIFARELLI, D. M. and EUGENIO REGAZZINI.
Statistical modelling and finitely additive probabilities, CP-125 (p. 361).
ÇINGI, HÜLYA *see* BACANLI, SEVIL.
CIPRA, T. Robustifications of recursive time series methods, CP-410 (p. 445).
CLIFFORD, PETER. Segmentation by Markov fields, CP-388 (pp. 438–439).
COHEN, ARTHUR, J. H. B. KEMPERMAN, and H. B. SACKROWITZ.
Goodness of fit tests for exponential families, CP-97 (p. 353).
COLES, STUART G.
Regional extremes: A modelling approach via max-stable processes, CP-101 (p. 354).
COLETTI, G. and M. DI BACCO.
Qualitative characterization of the quantiles and mode, CP-350 (pp. 426–427).

COLOMBO, A. G. and G. PREMAZZI.
A synthetic index for water quality assessment, CP-236 (p. 394).
CONQUEST, LOVEDAY L. Spatial considerations for water quality monitoring, 215-3 (p. 169).
CONSONNI, GUIDO and PIERO VERONESE. Partial prior information and conjugate distributions for exponential families, CP-122 (pp. 360–361).
CORDEIRO, J. A. *see* DE MORAES, A. R.
COWAN, RICHARD. Expected pattern frequency in Markov chain realisations conditional upon transition counts: Application of Whittle's combinatoric formula, CP-33 (p. 334).
COX, SIR DAVID.
Wald Memorial Lectures: Some aspects of parametric statistical inference, SP-1 (p. 298).
CRANK, KEITH N. The use of approximations in studying the interconnected birth and death process, 213-28 (p. 43).
CSÖRGŐ, SÁNDOR. A resolution of the Petersburg paradox, 213-16 (p. 40).
CUCULESCU, IOAN. A method of constructing Markov processes, CP-421 (p. 448).
CUESTA, J. A., J. S. DOMINGUEZ, and C. MATRAN.
On the strong law of large numbers for L_p-isotonic regression, CP-264 (p. 402).
CUEVAS, ANTONIO and GILBERT G. WALTER. Density estimation in mixed distributions, CP-202 (pp. 383–384).
CUNTO, WALTER, J. IAN MUNRO, and MANUEL REY.
Selecting the median and two quartiles in a set of numbers, CP-396 (pp. 441–442).
CUTLAND, NIGEL, EKKEHARD KOPP, and WALTER WILLINGER.
A nonstandard approach to option pricing, CP-317 (pp. 416–417).
CZADO, CLAUDIA and THOMAS J. SANTNER.
Orthogonalizing link transformation families, CP-229 (pp. 391–392).

D'SOUZA, J. C. and J. D. BIGGINS.
The supercritical Galton-Watson process in varying environments, CP-57 (p. 341).
DALAL, S. R. and COLIN L. MALLOWS. Buying software with exact confidence, CP-13 (p. 328).
DALANG, ROBERT C. and JOHN B. WALSH.
The sharp Markov property of the Brownian sheet and related processes, IP33-1 (p. 321).
DALGAARD, PETER.
Estimation of the spatially varying blood-retinal barrier permeability from measurements of tracer concentrations in the bloodstream and in the vitreous body of the eye, CP-428 (p. 450).
DANIAL, EDWARD J.
Testing logarithmic and Poisson versus hyper-Poisson and binomial, 213-1 (p. 36).
DANIELS, HENRY E. and G. ALASTAIR YOUNG. Saddlepoint approximation for the Studentized mean, with an application to the bootstrap, CP-219 (pp. 388–389).
DASGUPTA, R. *see* ROY, SISIR.
DATTA, SOMNATH. Asymptotic accuracy of bootstrap for finite Markov chains, 214-20 (p. 145).
DAVIES, A. R. Optimality in regularisation, IP2-1 (p. 300).
DAVIS, R. A. *see* BROCKWELL, P. J.
DAVYDOV, YU. Local invariance principle for empirical processes, CP-403 (p. 443).
DE GUNST, MATHISCA. A method for the estimation of the number and size distribution of premalignant cell clones from two-dimensional observations, CP-282 (p. 407).
DE HAAN, LAURENS. On tail estimation of (inverse) distribution functions, IP23-1 (p. 314).
DE MORAES, A. R., E. B. FOSAM, and J. A. CORDEIRO. Method *H*: A derivation and application of the optimization method for constrained problems, CP-393 (pp. 440–441).
DE OLIVEIRA, J. TIAGO. Intrinsic estimation of the dependence function in bivariate extremes: A new and simpler approach, CP-59 (p. 342).
DE ROSIS F. *see* MENNITI-IPPOLITO F.
DE VALK, VINCENT. A Hilbert space representation of one-dependent processes, CP-94 (p. 352)
DE VEAUX, RICHARD D. and MICHAEL J. PHELAN.
Spatial cross-correlation of antarctic sea ice and seabed topography, CP-145 (p. 367).
DE VEAUX, RICHARD D. *see also* PHELAN, MICHAEL J.
DEAN, A. M.
A class of changeover designs with nested blocking factors, CP-286 (p. 408).
DEGROOT, MORRIS H. *see* BAYARRI, M. J.
DEHAY, DOMINIQUE.
On the almost periodically correlated harmonizable processes, CP-299 (pp. 411–412).
DEHEUVELS, PAUL. Increments of empirical processes, 213-55 (p. 50).

DEKKERS, ARNOLD L. M.
Optimal choice of sample fraction in extreme-value estimation, CP-295 (pp. 410–411).
DEL RÍO, M.
Regression diagnostics when using a multiparameter transformation family, CP-252 (p. 398).
DEMETS, DAVID L. *see* LEE, JAE WON.
DENBY, LORRAINE. The computational future of statistics: Its impact on data analysis and graphics, IP25-3 (p. 316).
DENNY, J. L. Arbitrage values generally depend on the rate of return, CP-138 (p. 365).
DERQUENNE, C. Outlier detection before running statistical methods, CP-382 (p. 437).
DESU, M. M. *see* PARK, S.
DEVROYE, LUC. A study of digital trees under the density model, IP11-1 (p. 306).
DHARMADHIKARI, SUDHAKAR and KUMAR JOAG-DEV.
Extreme points of some convex classes of distributions, 215-2 (p. 169).
DI BACCO, M. *see* COLETTI, G.
DIACONIS, PERSI. Nonparametric Bayesian statistics, IP17-1 (p. 309).
DIEBOLT, JEAN and CHRISTIAN ROBERT. Bayesian sampling estimation of mixture, 90t-26 (p. 550).
DIEBOLT, JEAN *see also* CELEUX, GILLES.
DIGGLE, PETER J. Point process analysis of disease clustering, CP-262 (p. 401).
DIMAKI, KATERINA and EVDOKIA XEKALAKI.
On multiplicative distortion of observations, CP-471 (p. 573).
DINGES, H. Wiener germs, CP-331 (p. 421).
DOCHVIRI, V. M. and M. A. SHASHIASHVILI. On optimal stopping of the standard Markov process for time-dependent gain function, CP-404 (p. 444).
DODGE, YADOLAH. Least absolute deviation method for detection of leverage points in linear regression, 90t-21 (p. 548).
DOKSUM, KJELL A.
Measures of dependence in semiparametric heteroscedastic regression models, CP-422 (p. 449).
DOKSUM, KJELL A. and ARNLJOT HØYLAND.
Models for variable-stress accelerated life-testing experiments based on Wiener processes and the inverse Gaussian distribution, CP-60 (p. 342).
DOKSUM, KJELL A. *see also* BJERVE, STEINAR.
DOMINGUEZ, J. S. *see* CUESTA, J. A.
DONNELLY, PETER J. and THOMAS G. KURTZ. The Fleming-Viot measure-valued diffusion as an interactive particle system, 213-26 (pp. 42–43).
DONNELLY, PETER J. and SIMON TAVARÉ. IMS Special Invited Paper: The biology of random permutations:The Poisson-Dirichlet and the Gem distribution in applied probability, SP-5 (p. 299).
DONNELLY, PETER J. *see also* BALL, FRANK.
DUDLEY, RICHARD M. Nonlinear functionals of empirical measures, IP31-1 (p. 320).
DUFFIE, J. DARRELL and LARRY EPSTEIN.
Security market equilibrium with stochastic differential utility, IP28-1 (p. 318).
DUFRESNE, DANIEL. The distribution of a perpetuity, with applications to risk theory and pension funding, CP-108 (p. 356).
DUH, YI-JING *see* GHOSH, SUBIR.
DUMITRESCU, MONICA.
On the maximum likelihood method for random walks with absorbing barriers, CP-425 (p. 449).
DURHAM, STEVE *see* FLOURNOY, NANCY.
DWIVEDI, T. D. *see* WANG, S.

EATON, MORRIS L. and DAVID E. TYLER.
The asymptotic distribution of the singular values of a random matrix, CP-245 (p. 396).
EBERLEIN, ERNST. Almost sure approximation of stochastic processes, CP-10 (p. 327).
EDELMAN, DAVID. Empirical Bayes for sets of binomial variables: A restricted minimax approach, CP-385 (pp. 437–438).
EFRON, BRADLEY. Six questions raised by the bootstrap, 214-19 (p. 145).
EINMAHL, JOHN H. J. and DAVID M. MASON. Generalized quantile processes, CP-308 (p. 414).
EKHOLM, ANDERS. Maximum likelihood combined with empirical Bayes for many short binary time series, CP-447 (p. 456).
ELLIS, STEVEN P. A resistant distance-based estimator of location and scale, 215-37 (p. 179).
ELTON, J. and T. P. HILL. Fusions of a probability distribution, CP-56 (p. 341).
EMBRECHTS, PAUL A. L. Martingales and insurance risk, 213-3 (p. 36).
ENGEL, JOACHIM. Semiparametric model estimation in nonlinear regression, CP-152 (p. 369).

ENGLUND, JAN-ERIC. Recursive versions of the algorithm by Krasker and Welsch, CP-194 (p. 381).
ENGLUND, JAN-ERIC *see also* SEJLING, KEN.
EPSTEIN, LARRY *see* DUFFIE, J. DARRELL.
EVSTIGNEEV, I. V. *see* GREENWOOD, P. E.
EWEES, M. A. *see* SHOUKRY, ELHAM M.

FABIAN, VÁCLAV. On the problem of interactions in the analysis of variance, CP-16 (p. 329).
FAN, JIANQING. Adaptively local 1-dimensional subproblems, 213-7 (p. 37).
FARLOW, JAMES O., J. MCCLAIN, and J. J. HAVENS. Numerology of ichnology: Applications of statistics to the study of dinosaur footprints, 215-6 (p. 170).
FARMAKIS, NIKOS. Weighing designs with $n \equiv 3 (\mathrm{mod}\ 4)$, CP-399 (p. 442).
FARRELL, ROGER H. *see* CASELLA, GEORGE C.
FEARN, DEAN H. A topology for sequences of probability generating functions with applications in branching processes, CP-414 (p. 446).
FEDOTKIN, M. A. Limit theorems for queues in networks, CP-40 (pp. 336–337).
FELDMAN, RAISA EPSTEIN. Exit distributions for Lévy processes via Gaussian techniques, CP-19 (pp. 329-330).
FELLMAN, JOHAN and KENNETH NORDSTRÖM. Robust estimation in linear models with nuisance parameters, CP-153 (p. 369).
FELTZ, CAROL J. and GERALD A. GOLDIN. Generalization of the Kolmogorov-Smirnov goodness-of-fit test, using group invariance (preliminary report), 90t-33 (p. 606).
FERNIQUE, XAVIER. About the regularity of some Ornstein-Uhlenbeck random functions, IP31-2 (p. 320).
FERRANDIZ, J. *see* AYALA, G.
FERRETTI, NELIDA E., DIANA M. KELMANSKY, and VICTOR J. YOHAI. Estimators based on ranks for ARMA models, 90t-12 (p. 546).
FIGURNOV, V. E. On the testing of random numbers generators by means of orthogonal systems of functions, CP-435 (p. 452).
FILL, JAMES ALLEN. Strong stationary duality for continuous-time Markov chains, 213-39 (p. 46). Eigenvalue bounds on convergence to stationarity for nonreversible Markov chains, with an application to the exclusion process, CP-7 (p. 326); CP-479 (p. 576).
FINDLEY, DAVID F. Comparing non-nested, misspecified models, IP22-2 (p. 313).
FINKELSTEIN, MARK and HOWARD G. TUCKER. A rank-variance test for randomness and equality of several distributions, 215-16 (p. 173). The Wilcoxon rank-sum test in dichotomous regression analysis, 215-17 (p. 174).
FLEISS, JOSEPH L. *see* GROSS, ALAN J.
FLORCHINGER, PATRICK. Malliavin calculus with time dependent coefficients, CP-341 (p. 424).
FLOURNOY, NANCY and STEVE DURHAM. Convergence characteristics of adaptive ordinal urn models, CP-155 (p. 370).
FÖLLMER, HANS. Options as a source of problems in probability, IP28-2 (p. 318).
FORCINA, ANTONIO. Modelling balanced longitudinal data: Maximum likelihood estimation and analysis of variance, CP-379 (p. 436).
FORTINI, M. *see* MENNITI-IPPOLITO, F.
FOSAM, E. B. *see* DE MORAES, A. R.
FRAGA ALVES, M. I. The influence of central observations on discrimination among multivariate extremal models, CP-304 (p. 413).
FRANKE, J. and JENS-PETER KREISS. Applications of the bootstrap in time series analysis, CP-352 (pp. 427–428).
FREDKIN, DONALD R. and JOHN A. RICE. Bayesian restoration of single channel patch clamp recordings, 90t-8 (p. 264).
FREEDMAN, DAVID A. Statistical models and shoe leather, IP26-1 (pp. 316–317).
FRIDAY, DENNIS S. A problem in signal detection, CP-147 (p. 367).
FRITZ, JÓZSEF. On the derivation of the equations of an isentropic gas, IP15-1 (p. 308).
FROLOVICHEV, S. M. Global asymptotic solutions of boundary value problems for diffusion processes with small diffusion, CP-439 (p. 454).
FRYDENBERG, M. Chain graphs and conditional independence, IPI-1 (p. 300).
FRYDMAN, HALINA. Nonparametric maximum likelihood estimation for a three-state Markov process in the presence of interval-censored data, CP-238 (p. 394).
FUH, CHENG-DER. The bootstrap method for Markov chains, 214-27 (p. 147).

GABBARA, SAMI D. Optimal procedures for repeated measures models, CP-225 (p. 390).
GADZIEV, A. Regression models with infinite number of unknown parameters in data analysis, CP-454 (p. 458).
GAMERMAN, DANI. Dynamic models for counting processes and survival analysis, with application to the AIDS epidemic, CP-269 (p. 403).
GARCÍA PÉREZ, ALFONSO. A note on robustness for hypotheses testing, CP-203 (p. 384).
GAREL, BERNARD and MARC HALLIN. Local asymptotic normality of multivariate ARMA processes with a regression trend, CP-79 (p. 347).
GARRIDO, JOSÉ and ANDREW LUONG. Minimum distance inference for Panjer and Willmot's parametric family of distributions, CP-195 (pp. 381–382).
GASTWIRTH, JOSEPH L. and P. A. HAMMICK.
Estimation of the prevalence of a sensitive characteristic preserving anonymity by group testing: Application to estimating the prevalence of AIDS, CP-31 (pp. 333–334).
GELFAND, ALAN E.
Sampling based approaches for examining Bayesian robustness, CP-169 (p. 374).
GENON-CATALOT, V., C. LAREDO, and D. PICARD.
Nonparametric estimation of diffusion coefficient by wavelets methods, CP-366 (p. 432).
GHEORGHE, F. C. *see* CHIȚESCU, I.
GHOSH, BHASKAR K. and W.-M. HUANG. Estimation of discontinuous densities, CP-58 (p. 342).
GHOSH, SUBIR and YI-JING DUH.
Adjusting residuals in estimation of dispersion effects, CP-75 (p. 346).
GIDEON, RUDY. Regression and rank correlation coefficients, 215-1 (p. 169).
GIJBELS, IRENE. Asymptotic representations under random censoring, CP-386 (p. 438).
GILL, RICHARD D. Multivariate survival analysis, IP10-2 (p. 306).
GINÉ, EVARIST. The bootstrap of *U,V* and related statistics, 214-26 (p. 146).
GIOVAGNOLI, A. and H. P. WYNN.
A multivariate dispersion ordering with applications to system variability, CP-259 (p. 400).
GIRI, N. *see* MARCHAND, E.
GIRLICH, H.-J. and A. A. SOKOLICHIN.
Markov decision processes under uncertainty: The multichain case, CP-84 (p. 348).
GIROTTO, BRUNO and SILVANO HOLZER.
Weak convergence of masses on normal topological spaces, CP-476 (p. 575).
GLAZEBROOK, KEVIN D. Gittens' indices and oil exploration, 215-34 (pp. 178–179).
GLESER, LEON JAY *see* OLKIN, INGRAM.
GLONTI, O. and L. JAMBURIA. Optimal transmission of Gaussian signal through the feedback channel with payoff for feedback, CP-322 (p. 418).
GLYNN, PETER W. and WARD WHITT. Early departures from many queues in series, 215-8 (p. 171).
GODBOLE, ANANT P.
A generalized Poisson process, associated waiting time distributions and applications, 213-2 (p. 36).
Rates of Poisson convergence for recurrent success runs, 215-27 (p. 177).
Some new exact distributions and related tests for randomness, CP-144 (p. 367).
GÖTZE, FRIEDRICH. Asymptotic expansions and the bootstrap, IP6-1 (p. 303).
GÖTZE, FRIEDRICH and HANS R. KÜNSCH. Blockwise bootstrap for dependent observation: Higher order approximations for Studentized statistics, CP-401 (p. 443).
GOLDIE, CHARLES M.
Asymptotics of stationary solutions of random recurrence relations, 213-54 (p. 50).
GOLDIN, GERALD A. *see* FELTZ, CAROL J.
GOLUBIN, A. YU. and V. A. KASHTANOV.
On necessary and sufficient conditions of optimality for generalization of the Tchebycheff-Markov problem with broken Tchebycheff constraints, CP-231 (p. 392).
GÓMEZ, GUADALUPE. Estimation of induction distribution with doubly censored data and application to AIDS, IP34-1 (pp. 321–322).
GOOD, I. J. *see* PELZ, WOLFGANG.
GOOT, R. E. and F. A. STEPHANENKO.
A method of regression construction with censored data, CP-402 (p. 443).
GOTWAY, CAROL A. Minimax prediction in spatial problems, 213-12 (p. 39).
GOUTIS, CONSTANTINOS. Ranges of posterior measures for some classes of priors with specified moments, CP-64 (p. 343).
GRANDELL, J. Risk theory and point processes, CP-340 (pp. 423–424).

GRANOVSKY, BORIS L. Birth and death process with interactions on a finite lattice: Dynamics and clustering, CP-260 (pp. 400–401).
GRANVILLE, V. and J. P. RASSON.
A new modelisation of noise in image remote sensing, CP-109 (pp. 356–357).
GRAVEREAUX, J. B. *see* BOYER, P.
GREEN, P. J. Bayesian image analysis and emission tomography, IP4-1 (p. 301).
GREENWOOD, P. E. and I. V. EVSTIGNEEV. Evolving Markov random fields, CP-180 (p. 377).
GREENWOOD, P. E. *see also* WEFELMEYER, W.
GRIFFEATH, DAVID *see* BRAMSON, MAURY.
GRIMMETT, GEOFFREY R. Percolation and the geometry of random fractals, 215-14 (p. 173).
GROENEBOOM, PIET *see* CABO, A. J.
GROSS, ALAN J. and JOSEPH L. FLEISS.
Meta-analysis in epidemiological research: A critique, CP-28 (pp. 332–333).
GROSS, SHULAMITH *see* HUBER, CATHERINE.
GU, MINGGAO. Limit theorems for the ratio of the product limit estimator to the true distribution function, CP-78 (p. 347).
GUDYNAS, P. On the justification of modeling of maximum of dependent random variables, CP-249 (pp. 397-398).
GUILLEMIN, F. *see* BOYER, P.
GUO, MEIHUI and JOSEPH D. PETRUCCELLI.
On the null recurrence and transience of a first order SETAR model, 90t-7 (p. 263).
GUPTA, PUSHPA L.
On estimating the distribution of wave heights using random sample size, 213-22 (p. 41).
GUPTA, RAMESH C. *see* KIRMANI, S. N. U. A.
GUPTA, RAMESHWAR D. and RAVINDRA KHATTREE. Comparison of some estimators of the variance-covariance matrix when the population mean is known, CP-53 (pp. 340–341).
GUSHCHIN, A. A. Martingales and score process, CP-354 (p. 428).
GUTIÉRREZ, RAMÓN and MARIANO J. VALDERRAMA. An improved procedure for evaluating counting probability on doubly stochastic Poisson processes, CP-368 (pp. 432–433).
GUTTORP, PETER. Statistical analysis of biological monitoring data, IP9-1 (p. 304).
GUTTORP, PETER *see also* SAMPSON, PAUL D.

HÅSTAD, JOHAN *see* LUBY, MICHAEL.
HÄRDLE, WOLFGANG. The bootstrap in smoothing problems, IP19-1 (p. 311).
HALFIN, SHLOMO *see* AVI-ITZHAK, BENJAMIN.
HALL, PETER. Efficient bootstrap resampling, 214-28 (p. 147).
HALLIN, MARC *see* GAREL, BERNARD.
HAMMICK, P. A. *see* GASTWIRTH, JOSEPH L.
HAMPEL, FRANK.
Fair bets, successful bets, and the foundations of statistics, CP-327 (pp. 419–420).
HANSEN, BJØRN G. Some monotonicity properties of the compound geometric distribution and of the renewal function, CP-284 (p. 408).
HAQ, M. SAFIUL. On prediction from a structural model with a compound error distribution, CP-201 (p. 383).
HARA, TAKASHI. Mean-field critical behaviour for percolation in high dimensions, IP3-1 (p. 301).
HARDWICK, JANIS P.
Randomized adaptive allocation for repeated significance tests, 215-24 (p. 176).
HART, JEFFREY D. and THOMAS E. WEHRLY. Kernel regression estimation when the boundary region is large, 215-32 (p. 178).
HASMINSKII, R. Z. and IL'DAR A. IBRAGIMOV.
Efficient estimation under additional restrictions, CP-222 (p. 389).
HAUGHTON, DOMINIQUE. Consistency of a class of information criteria for model selection in non-linear regression, CP-273 (p. 404).
HAVENS, J. J. *see* FARLOW, JAMES O.
HECKMAN, NANCY E. Comparing the shapes of regression functions, CP-129 (pp. 362–363).
HEDGES, LARRY V. Modeling publication selection effects in random effects models in meta-analysis, IP35-2 (p. 323).
HEILER, SIEGFRIED. Bounded influence regression using L- and R-type estimates, CP-394 (p. 441).
HELMERS, R. Local limit theorems for L-statistics, 90t-1 (p. 127)
HENERY, ROBERT J.
The efficiency of average ranks in order statistics models, CP-276 (p. 405).

HESSE, CHRISTIAN H.
The first-passage time density for a two-dimensional Markov process, CP-11 (p. 327).
HEYDE, CHRIS C. Optimal inference for population dynamical models, CP-214 (p. 387).
HILL, JOE R. *see* BEDRICK, EDWARD J.
HILL, T. P. *see* ELTON, J.
HIRSCHBERG, J. G. The bootstrap covariance of price elasticities for a translog production function, 214-23 (p. 146).
HJORTH, URBAN. Model selection needs resampling methods, CP-250 (p. 398).
HÖGNÄS, GÖRAN. Sequences of random transformations, CP-367 (p. 432).
HØYLAND, ARNLJOT *see* DOKSUM, KJELL A.
HOLLAND, PAUL W. The conflict between psychometric models and the contest aspect of competitive examinations, IP26-2 (p. 317).
HOLMQUIST, BJÖRN. Exact simple tests for correlation coefficient and variance ratio in a bivariate normal distribution, CP-361 (p. 430).
HOLST, HELLE, HENRIK SPLIID, and CARL M. BILBO.
A factorial experiment with functional response, CP-333 (pp. 421–422).
HOLST, HELLE *see also* BILBO, CARL M.
HOLST, JAN *see* SEJLING, KEN.
HOLST, ULLA and GEORG LINDGREN.
Recursive estimation in mixture models with Markov régime, CP-189 (p. 380).
HOLST, ULLA *see also* SEJLING, KEN.
HOLZER, SILVANO *see* GIROTTO, BRUNO.
HOUDRÉ, CHRISTIAN. On the SLLN and the pointwise ergodic theorem in L^{α}, CP-110 (p. 357).
HSI, HSIU-LI, BRUCE G. LINDSAY, and JAMES C. LYNCH. Nonparametric maximum likelihood, with application to the decomposition of mixtures of hazard functions, IP7-2 (p. 304).
HSIEH, JOHN J. The hazard invariance in survival analysis, 214-16 (p. 144).
HSING, TAILEN. Extremal index estimation, IP23-2 (p. 314).
HSU, LIFANG *see* CHEN, PINYUEN.
HU, FU-JEH *see* CHOU, ROUH-JANE.
HUANG, J. S. Efficient computations on the bootstrap and jackknife estimators of the variance on L-statistics, 214-24 (p. 146).
HUANG, MONG-NA LO.
Optimal designs for parametric components in a partly linear model, CP-297 (p. 411).
HUANG, W.-M. *see* GHOSH, BHASKAR K.
HUANG, WEN-JANG and JYH-CHERNG SU.
Thinning of point processes and some results about Poisson processes, CP-148 (p. 368).
HUANG, WEN-TAO *see* LIANG, TACHEN.
HUBER, CATHERINE and SHULAMITH GROSS. Extension of the Cox regression model to right-truncated and left censored survival data, CP-335 (p. 422).
HUDSON, H. M. Multi-scale reconstruction in image analysis, IP4-2 (pp. 301–302).
HUGHES-OLIVER, JACQUELINE M., and WALTER W. PIEGORSCH.
Bayesian hypothesis testing for umbrella alternatives (preliminary report), 90t-2 (p. 127).
HURD, HARRY L. Almost periodically unitary stochastic processes, CP-362 (p. 431).
HUŠKOVÁ, MARIE. Stochastic approximation type estimators, CP-376 (p. 435).
HUTTON, JANE L. Extreme value theory applied to flow of ephemeral streams and droughts in intermittent streams, CP-163 (p. 372).
HWANG, JIUNN T. *see* CASELLA, GEORGE C.

IBARROLA, PILAR and RICARDO VÉLEZ.
Hypotheses testing for multidimensional Gaussian process, CP-279 (p. 406).
IBRAGIMOV, IL'DAR A. *see* HASMINSKII, R. Z.
IMPAGLIAZZO, RUSSELL *see* LUBY, MICHAEL.
INDIRA, N. K.
Numerical solution to the negative contagion of the Pólya-Eggenberger model:application to population genetics, CP-139 (pp. 365–366).
IOSIFESCU, MARIUS.
A coupling method in the theory of dependence with complete connections according to Doeblin, IP24-2 (p. 315).
ISENBECK, M. *see* RÜSCHENDORF, L.
IVANOFF, B. GAIL *see* MERZBACH, ELI.

JACOB, CHRISTINE. Ergodicity in periodic autoregressive models, CP-342 (p. 424).
JAGERS, PETER. The growth and stabilization of populations, 213-6 (p. 37).
JAMBURIA, L. *see* GLONTI, O.
JANSON, SVANTE.
Orthogonal decompositions and limit theorems for random graph statistics, IP11-2 (p. 306).
JENSEN, E. B. and K. KIEU. Decomposition of Hausdorff measures, IP12-1 (p. 307).
JENSEN, JENS LEDET.
Pseudolikelihood for exponential family models of spatial processes, CP-347 (p. 426).
JENSEN, UWE.
Optimal stopping in a service system by means of point process observations, CP-405 (p. 444).
JEON, JONG WOO *see* LEE, JAE HYUNG.
JOAG-DEV, KUMAR *see* DHARMADHIKARI, SUDHAKAR.
JOE, HARRY, RICHARD L. SMITH, and ISHAY WEISSMAN.
Bivariate threshold methods for extremes, CP-119 (p. 360).
JOGRÉUS, CLAES. Methods for analysis of switching stochastic systems, CP-278 (p. 406).
JOHANSEN, SØREN. Cramér Lecture: Likelihood based inference for cointegration of non-stationary time series, SP-3 (p. 298).
JOHN, PETER W. M. Breaking alias chains by semifolding, CP-132 (pp. 363–364).
JOHNSON, KEITH *see* ARNOLD STEVEN F.
JOHNSON, RICHARD A. *see* WEERAHANDI, SAMARADASA.
JOHNSTONE, IAIN M. and BERNARD SILVERMAN. How much discretisation? An approach for certain inverse problems using PET as an example, IP2-2 (p. 301).
JONES, M. C.
Advances in data-based bandwidth selection in kernel density estimation, 213-24 (p. 42).
JOSEPH, LAWRENCE. The multi-path change-point, 213-42 (p. 47).
JOU, YOW-JEN and PAUL SHAMAN. The third-order cumulant function and bispectral density of the bilinear time series model $BL(p, 0, p, 1)$, CP-15 (pp. 328–329).
JUREČKOVÁ, JANA.
Regression rank scores and their use in testing linear subhypotheses, CP-374 (p. 435).

KADANE, JOSEPH B. and ISABELLA VERDINELLI.
Bayesian designs for maximizing information and outcome, CP-256 (pp. 399–400).
KAHLE, W.
Improved parametric confidence estimation for several sample structures, CP-111 (p. 357).
KAISER, THOMAS. Iterations of a stochastically perturbed circle map, CP-112 (pp. 357–358).
KALE, B. K. and HARSHINDER SINGH.
A test for Lorenz ordering between two distributions, 90t-35 (p. 607).
KALLENBERG, OLAV. IMS Special Invited Lecture: From optional skipping to random time change :on some recent advances in exchangeability theory, SP-4 (p. 299).
KALLENBERG, W. C. M. Interpretation and manipulation of Edgeworth expansions, CP-25 (p. 331).
KALPAZIDOU, SOFIA. On the weak convergence of Markov processes, CP-185 (p. 379).
KANO, YUTAKA, MAIA BERKANE, and PETER M. BENTLER. Pseudo maximum likelihood estimation and elliptical distribution theory in a misspecified model, CP-263 (pp. 401–402).
Covariance structure analysis with heterogeneous kurtosis parameters, CP-285 (p. 408).
KARON, JOHN M. *see* TAN, WAI-YUAN.
KARR, ALAN F. Inference for two-dimensional Poisson processes, with application to image analysis, 213-11 (p. 38).
KASHIWAGI, N. *see* YANAGIMOTO, TAKEMI.
KASHTANOV, V. A. *see* GOLUBIN, A. YU.
KASTENBAUM, M. A. *see* BOWMAN, K. O.
KAY, J. W. Smoothing parameter selection in deconvolution problems, CP-277 (pp. 405–406).
KEIDING, NIELS. Estimation of age-specific incidence from cross-sectional data, 213-34 (p. 45).
Statistical inference in the Lexis diagram, CP-287 (pp. 408–409).
KELMANSKY, DIANA M. *see* FERRETTI, NELIDA E.
KEMP, ADRIENNE W. Search distributions with q-binomial type coefficients, 215-25 (p. 176).
KEMP, DAVID C. A wider class of discrete distributions defined by the generalized hypergeometric function, 215-26 (p. 176).
KEMPERMAN, J. H. B. Strange correlations and the Grothendieck inequality, CP-77 (pp. 346–347).
KEMPERMAN, J. H. B. *see also* COHEN, ARTHUR.
KENDALL, WILFRID S.
IMS Special Invited Lecture: Computer algebra and stochastic calculus, SP-6 (p. 299).

KERSTING, G. How much noise is sufficient to disturb a dynamical system?, CP-298 (p. 411).
KHAMETOV, V. M. Exact asymptotics of large deviation for local infinitely divisible stochastic processes, CP-406 (p. 444).
KHARIN, YU. and E. VASENKOVA.
Robustness of Bayesian decision rules in discriminant analysis, CP-217 (p. 388).
KHATTREE, RAVINDRA *see* GUPTA, RAMESHWAR.
KHODJABAGIAN, S. S. *see* MUKHIN, A. B.
KIEU, K. *see* JENSEN, E. B.
KIFER, YURI. Random perturbations of dynamical systems and large deviations, IP15-2 (p. 309).
KINATEDER, JOHN. An invariance principle applicable to the bootstrap, 214-4 (p. 140).
KINOSHITA, K. and S. I. RESNICK. Convergence of scaled random samples in $\mathbb{R}^d$, 213-29 (p. 43).
KIPNIS, VICTOR.
Bootstrap assessment of prediction in exploratory regression analysis, 214-5 (p. 140).
KIPNIS, VICTOR. Relevancy criterion for discriminating among alternative regression models, CP-143 (pp. 366–367).
KIRMANI, S. N. U. A. and RAMESH C. GUPTA.
Local variation in a minimal repair process, 213-8 (p. 38).
KITSOS, CHRISTOS P. The non-linear experimental design problem, CP-274 (pp. 404–405).
KLIGIENĖ, NERUTĖ.
Likelihood inference about a change point in a statistical model, CP-206 (p. 385).
KLÜPPELBERG, CLAUDIA. Estimation of distribution tails:a parametric approach, CP-166 (p. 373).
KNOWLES, MARK and DAVID O. SIEGMUND.
Confidence regions in semilinear regression, CP-65 (p. 344).
KO, DAIJIN. SB-robust *M*estimators, 213-33 (p. 45).
KÖNIG, D. Marked-point processes in queueing networks with dependences, IP32-1 (p. 320).
KOKKELENBERG, EDWARD C. and TIMOTHY D. MOUNT. Forecasting the demand for electricity in the United States: A time series and cointegration analysis, CP-151 (p. 369).
KOLLIA, GEORGIA D. and GOVIND S. MUDHOLKAR. An approach to estimation in quantile function families with applications to Weibull populations, 213-35 (p. 45).
KOLLO, T. On the asymptotic distribution of principal component vectors in a correlation matrix model, CP-370 (p. 433).
KONSTANTINIDIS, D. G. *see* SOLOVYEV, A. D.
KOPP, EKKEHARD *see* CUTLAND, NIGEL.
KORMOS, J.
On nearly nonstationary and unstable AR models with different innovations, CP-311 (p. 415).
KOROLYUK, V. S. Diffusion approximation for semi-Markov random evolution, CP-450 (p. 457).
KORPELAINEN, EERO. Some statistical bankruptcy models, CP-187 (pp. 379–380).
KOTI, KALLAPPA M. A note on sum-quota sampling, 90t-13 (p. 546).
KOUNIAS, STRATIS and KIKI SOTIRAKOGLOU.
Bonferroni bounds: Extensions and applications, CP-411 (pp. 445–446).
KOZEK, ANDRZEJ S.
On nonparametric tests for fit for parametric regression models, 215-28 (p. 177).
KREISS, JENS-PETER *see* FRANKE, J.
KREMER, ERHARD K.
A stochastic theory of (generalised) largest claims reinsurance, CP-135 (pp. 364–365).
KRISHNAMOORTHY, CHARU and EDWARD CARLSTEIN.
Application of a nonparametric boundary estimator, CP-126 (p. 362).
KROESE, DIRK P. A continuous service system on the circle, CP-253 (pp. 398–399).
KRUSIŃSKA, EWA. Model choice in mixed variable discrimination verification by simulation and case studies, CP-246 (p. 397).
KÜNSCH, HANS R. *see* GÖTZE, FRIEDRICH.
KUMAR, RAJIV *see* SINHA, ARUN KUMAR.
KUNTZ, HARALD and HARTMUT PAMME.
Inferential and data exploring analysis of lifetimes, CP-334 (p. 422).
KURTZ, THOMAS G. *see* DONNELLY, PETER J.
KUSHNIR, A. F. Linear system identification without full a priori information about distribution of observations, CP-85 (p. 349).
KUSMIN, P. P. Moire images analysis with accidently distorted raster period, CP-448 (pp. 456–457).
KUZNETSOV, N. Ju.
Optimization of networks reliability by the rapid simulation method, CP-86 (p. 349).

LAHIRI, S. N. Second order optimality of stationary bootstrap, 214-6 (p. 140).
Refinements in the asymptotic expansions for sums of weakly dependent random vectors, 90t-17 (p. 547)
On the Bahadur-Ghosh representation of sample quantiles, 90t-20 (p. 548).
LANDSMAN, Z. M. and B. YA. LEVIT. The second order minimax estimation, nuisance parameters, and hypoelliptic operators, 216-449 (p. 457).
LAREDO, C. *see* GENON-CATALOT, V.
LASKEY, KATHRYN BLACKMOND.
A general class of conjugate priors for analysis of variance models, 213-47 (p. 48).
LAURITZEN, STEFFEN L.
Propagation of second-order moments in mixed graphical association models, CP-443 (p. 455).
LAVINE, MICHAEL L., LARRY WASSERMAN, and ROBERT L. WOLPERT.
Bayesian inference with specified prior marginals, IP20-2 (p. 312).
LE GALL, J. F.
Measure-valued branching processes, construction and sample path properties, IP5-2 (p. 302).
LE, HUILING. A global view of geodesics in shape spaces, IP12-2 (p. 307).
LEADBETTER, M. R. On peaks over thresholds modeling, CP-102 (p. 354).
LEE, JAE HYUNG and JONG WOO JEON. Multivariate strong large deviations, CP-12 (p. 328).
LEE, JAE WON and DAVID L. DEMETS.
Sequential comparison of changes with repeated measurements data, 213-52 (p. 49).
LEFEVRE, CLAUDE and PAUL PICARD. A non-standard family of polynomials and the final size distribution of epidemic processes, CP-383 (p. 437).
LÉGER, CHRISTIAN *see* ALTMAN, NAOMI S.
LELE, SUBHASH. Prediction for Markov random fields, 213-10 (p. 38).
LEROUX, BRIAN and MARTIN L. PUTERMAN.
Maximum likelihood estimation for mixtures and hidden Markov models, 215-10 (pp. 171-172).
LEVIN, LEONID *see* LUBY, MICHAEL.
LEVIN, V. V. The uniform estimation for modulus of characteristic functions of integer-valued random variables with applications to local limit theorems, CP-407 (pp. 444–445).
LEVIT, B. YA. *see* LANDSMAN, Z. M.
LEWIN, MARICA.
Local time for discontinuous measure-valued branching processes (MBP), CP-463 (p. 460).
LI, KER-CHAU. On principal directions for data visualization and dimension reduction: Another application of Stein's lemma, CP-62 (p. 343).
LI, MING and PAUL M. B. VITÁNYI. Average case complexity under the universal distribution equals worst case complexity, CP-430 (p. 451).
LIANG, TACHEN and WEN-TAO HUANG.
Monotone empirical Bayes estimator for binomial parameter, CP-87 (p. 349).
LII, KEH-SHIN. Modeling nonGaussian time series with noise, CP-21 (p. 330).
LINARES PÉREZ, J. *see* CARAZO, A. HERMOSO.
LINDGREN, ANNA. Quantile regression with censored data, CP-337 (p. 423).
LINDGREN, GEORG. Extremes in action: Fitting hydrodynamical and meteorological models for water reservoir management, IP23-3 (pp. 314–315).
LINDGREN, GEORG *see also* HOLST, ULLA.
LINDSAY, BRUCE G.
Efficiency and robustness: Geometry and second order tradeoffs, 215-20 (pp. 174–175).
LINDSAY, BRUCE G. and PRASANTA BASAK. Developing a fast consistent method of moments estimator for the multivariate normal mixture problem, 215-11 (p. 172).
Decomposition of normal components from multivariate moments, CP-4 (p. 326).
LINDSAY, BRUCE G. *see also* HSI, HSIU-LI.
LINDVALL, TORGNY. W. Doeblin: 1915–1940, CP-113 (p. 358).
LIPEIKA, A.
Likelihood estimation of change-points in multivariate autoregressive sequences, CP-205 (pp. 384–385).
LIU, REGINA. Random simplices and multivariate ordering, 213-17 (p. 40).
LJUNG, GRETA M. Outlier detection in time series, CP-313 (p. 415).
LOADER, CLIVE R. Inference for a hazard rate change point, 215-18 (p. 174).
Large deviation approximations to the distribution of scan statistics, CP-51 (p. 340).
LÖBUS, JÖRG-UWE. Generators and geometrical structures of continuous strong Markov processes in $\mathbb{R}^d$, CP-323 (p. 418).

LOGUNOV, P. L. On asymptotic cost for random and optimal scheduling, CP-38 (p. 336).
LONGINI, IRA M. *see* TAN, WAI-YUAN.
LONGMATE, JEFFREY A. Stochastic approximation in bootstrap and Bayesian approaches to interval estimation in hierarchical models, 214-7 (pp. 140–141).
LORENTZIADIS, P. *see* BICKEL, PETER.
LOTOV, V. I. Asymptotic expansions in a two-sided boundary problem for random walk and applications to a change point problem, CP-228 (p. 391).
LOUIS, THOMAS A. Empirical Bayes performance of smoothed non-parametric priors, IP27-2 (p. 318).
LOUVION, J. R. *see* BOYER, P.
LUBY, MICHAEL, JOHAN HÅSTAD, RUSSELL IMPAGLIAZZO, and LEONID LEVIN.
Pseudo-random generators from one-way functions, IP36-1 (p. 324).
LUCAS, JAMES M. *see* AMIN, RAID W.
LUONG, ANDREW *see* GARRIDO, JOSÉ.
LYNCH, JAMES C. *see* HSI, HSIU-LI.
LYNN, JAMES.
The shape of the continuation region in an optimal stopping problem, CP-168 (pp. 373–374).
MACHNO, S. JA. On convergence to diffusion processes, CP-266 (pp. 402–403).
MACKEVIČIUS, V.
Approximation of SDE's with coefficients depending on the past, CP-26 (pp. 331–332).
MADSEN, HENRIK *see* SEJLING, KEN.
MAGULURI, GANGAJI. Copula models, CP-140 (p. 366).
MAHMOUD, SAMIH AHMED. The correct standard deviation, 215-35 (p. 179).
MALLOWS, COLIN L. *see* DALAL, S. R.
MAMATOV, H. M. The estimation of Kolmogorov's distance between distributions of stochastic integrals of semimartingales, CP-172 (p. 375).
MANAS, GARY J. Properties and applications of frequency moments, CP-134 (p. 364).
MANDL, PETR. Tracking of rates in queueing systems, CP-375 (p. 435).
MANSOURI, HOSSEIN. Distribution-free tests in two-way anova, 213-31 (p. 44).
MANTHEY, RALF and CHRISTEL STIEWE.
Stochastic partial differential equations with delay, CP-177 (p. 376).
MARCHAND, E. and N. GIRI. James-Stein estimation with constraints on the norm, 90t-29 (p. 551).
Estimation of the multivariate mean with constraints, 90t-30 (p. 551).
MARCHUK, M. I. Simplification of the chain of the kinetic equations, CP-372 (p. 434).
MARINESCU, E. On the Skorohod representation, CP-424 (p. 449).
MÁRKUS, LÁSZLÓ.
Density function of Gaussian globally Markovian generalized random fields, CP-326 (p. 419).
MARRON, J. STEPHEN. Bootstrap bandwidth selection, 214-30 (p. 147).
MARTIKAINEN, A. I. and V. V. PETROV.
On strong limit theorems for sums of independent random variables, IP30-1 (p. 319).
MASON, DAVID M. *see* EINMAHL, JOHN H. J.
MASRY, ELIAS *see* CAMBANIS, STAMATIS.
MASSAM, HÉLÈNE. Independence of recursive statistics, CP-408 (p. 445).
MATE, C. *see* QUESADA, V.
MATRÁN, C. *see* CUESTA, J. A.
MATVEICHUK, S. A. and YU. I. PETUNIN. A new approach for the construction of statistical criteria for testing the uniformity of samples, CP-103 (p. 355).
MCCLAIN, J. *see* FARLOW, JAMES O.
MCDOUGALL, ANDREW. Robust methods in recursive ARMA estimation, CP-67 (p. 344).
MCKEAGUE, IAN W.
Inference for a nonlinear counting process model based on a single realization, CP-66 (p. 344).
MCKENDRICK, I. J. Detecting departures from complete spatial randomness, CP-381 (pp. 436-437).
MCLEISH, D. L. and CHRISTOPHER G. SMALL.
Stability measures for spaces of inference functions, CP-275 (p. 405).
MEESTER, RONALD.
Some aspects of Mandelbrot's fractal percolation process, CP-212 (pp. 386–387).
MELAKU, ALEMAYEHU.
Multivariate sample allocation to strata: The dual approach, CP-482 (p. 576).
MELAS, V. B. On splitting and roulette methods in Markov chain simulation, CP-88 (p. 350).
MELNIKOV, A. S. Stochastic recurrent estimation for semimartingales, CP-357 (p. 429).

MENÉNDEZ, J. A. and B. SALVADOR.
Equivalence of likelihood ratio tests and obliquity, CP-184 (pp. 378–379).
MENÉNDEZ, J. A., C. RUEDA, and B. SALVADOR.
Conditional test for testing a face of the tree order cone, CP-183 (p. 378).
MENÉNDEZ, M. L. and J. A. PARDO.
Unified (r, s)-entropy measures in a Bayesian context, CP-390 (pp. 439–440).
MENG, FAN C. On inequalities for random replacement sampling plans, 90t-31 (p. 551).
MENNITI-IPPOLITO, F., F. CHIAROTTI, M. FORTINI, R. RASCHETTI, and F. DE ROSIS.
Expert system in epidemiology: Statistical strategy for the control of confounding, CP-316 (p. 416).
MERZBACH, ELI, B. GAIL IVANOFF, and IOANA SCHIOPU-KRATINA.
Set-indexed stochastic processes and predictability, IP33-2 (p. 321).
MESHKANI, M. R. Estimation of a stationary Markov chain, CP-453 (p. 458).
MIKULEVIČIUS, R. and H. PRAGARAUSKAS. On the existense and uniqueness of solutions of a martingale problem, CP-208 (pp. 385-386).
MIROSHNIKOV, A. L. On the fast decreasing of the concentration function, CP-43 (p. 338).
MIŠEIKIS, F. F. General form of estimation, CP-365 (pp. 431–432).
MITCHELL, BENJAMIN *see* TU, XIN M.
MNATSAKANOV, R. M.
Limit theorems for some counting processes based on frequencies, CP-319 (p. 417).
MÖHRING, RÜDIGER.
Bootstrapping parameter estimates in long-memory time series models, 90t-36 (p. 607).
MOGULSKII, A. A. *see* BOROVKOV, A. A.
MOHAMMED, SALAH *see* BELL, DENIS T.
MOLCHANOV, I. S. C-stable random sets, CP-30 (p. 333).
MONRAD, DETLEV and WALTER PHILIPP. Nearby variables with nearby conditional laws and a strong approximation theorem for Hilbert space valued martingales, 215-23 (p. 176).
MONTES, J. *see* AYALA, G.
MOORE, MARC and NOUREDDINE RAIS. A bootstrap procedure for finite state stationary uniformly mixing discrete time processes, 214-3 (pp. 139–140).
MORALES, D., I. J. TANEJA, and L. PARDO. Hypoentropy as an index of diversity, CP-389 (p. 439).
MORENO, ELIAS and LOUIS RAÚL PERICCHI. A hierarchical ε–contaminated model, CP-417 (p. 447).
MORGAN, JOHN P. and NIZAM UDDIN.
Optimality and construction of nested row-and-column designs, CP-239 (pp. 394–395).
MORGAN, JOHN P. *see also* UDDIN, NIZAM.
MORGENTHALER, S. Equivariant confidence intervals in small samples, CP-104 (p. 355).
MÓRI, TAMÁS F. Random walks on de Bruijn graphs, CP-325 (p. 419).
MORIN, DANIELLE and SHANSHAN WANG.
Bootstrap and functions of quadratic forms, 214-22 (p. 145).
MORTERA, JULIA *see* BERGER, JAMES O.
MOSES, LINCOLN E. Reflections on the perfectability of man and models, IP26-3 (p. 317).
MOSTELLER, FREDERICK and THOMAS C. CHALMERS.
Progress and problems in meta-analysis, IP35-1 (p. 323).
MOUNT, TIMOTHY D. *see* KOKKELENBERG, EDWARD C.
MOYSSIADIS, CHRONIS *see* ANGELIS, LEFTERIS.
MUCHE, LUTZ and DIETRICH STOYAN.
Contact and chord length distribution functions for Voronoi tessellations, CP-117 (p.359).
MUCHIN, V. I. Uniquely optimal strategies in stochastic control, CP-41 (p. 337).
MUDHOLKAR, GOVIND S. *see* KOLLIA, GEORGIA D.
MUKERJEE, HARI. Estimating the conditional distribution at the root of a regression function, 215-13 (pp. 172-173).
MUKHIN, A. B. and S. S. KHODJABAGIAN.
The smoothing of probabilities by summation, CP-173 (p. 375).
MUKHOPADHYAY, NITIS.
How nonparametric and asymptotic are some of the sequential estimation problems involving generalized U-statistics?, CP-149 (p. 368).
MUKHOPADHYAY, NITIS and T. K. S. SOLANKY. Nonparametric accelerated sequential procedure for selecting the best population, CP-150 (p. 368).
MUNRO, J. IAN *see* CUNTO, WALTER.

MURPHY, SUSAN.
Statistical inference concerning an infinite-dimensional parameter, CP-127 (p. 362).
MUUS, LARS. Simulated maximum likelihood estimation (MLE), CP-458 (p. 459).
MYERS, DONALD E. Cross-validation and variogram estimation, CP-309 (p. 414).
MYHRE, JANET and MICHAEL RENNIE.
Empirical Bayesian confidence bounds and likelihood ratio, CP-52 (p. 340).
Intervals, critical points, bifurcation and randomness in dynamical systems, CP-89 (p. 350).
MYKLAND, PER A. Edgeworth expansions for martingales, CP-452 (p. 458).

NADARAYA, E. A. On the limit distribution of the quadratic deviation for a recurrent kernel type density function estimator, CP-436 (p. 453).
NAGARAJA, H. N. *see* ARNOLD, B. C.
NAIK-NIMBALKAR, U. V. and M. B. RAJARSHI. Validity of the block-resampling based bootstrap for compactly differentiable functions from stationary distributions, 90t-34 (p. 606).
NAIMAN, DANIEL Q. and HENRY P. WYNN.
A topological approach to discriminant analysis, 213-18 (pp. 40–41).
NAIR, V. N.
Estimation in factorial experiments and application to quality improvement, IP13-1 (p. 307).
NAIR, V. N. *see also* BICKEL, PETER J.
NAVARD, SHARON E. and JOHN W. SEAMAN, JR.
A characterization of discrete unimodality, 213-44 (pp. 47–48).
NCUBE, MATOTENG M. and SHAWKY E. SHAMMA. The run length distribution of combined Shewhart-cumulative score quality control procedures, CP-45 (p. 338).
NELDER, JOHN A. The computer as statistical assistant, IP25-1 (p. 316).
NESTEROVA, S. *see* PAGUROVA, V.
NEUHAUS, GEORG. A conditional Kolmogorov-Smirnov test for the two sample problem under random censorship, 90t-23 (p. 549).
NEUHAUS, JOHN M. The effect of mixture distribution misspecification when fitting mixed effects logistic models, 215-12 (p. 172).
NEVZOROV, V. B. New results for record times and record values, CP-302 (p. 412).
NIKABADZE, A. M.
On innovation field construction in a hypothesis testing problem, CP-442 (p. 455).
NIKITIN, YA. YU.
Chernoff and Hodges-Lehmann efficiencies of nonparametric tests, CP-90 (p. 351).
NIKULIN, M. S. and V. G. VOINOV.
A chi-squared goodness-of-fit test for multivariate exponential distributions, CP-197 (p. 382).
NILSSON, GUNNAR.
The exponential growth formula, corrected for monogamous reproduction, CP-457 (p. 459).
NIU, XUFENG, MICHAEL STEIN, and GEORGE C. TIAO.
Spatial-temporal models for trend analysis of stratospheric ozone data, IP9-3 (p. 305).
NORBERG, TOMMY. An ordered random set coupling, CP-69 (pp. 344–345).
NORVAIŠA, RIMAS.
The central limit theorem for empirical and quantile processes in L_p spaces, CP-248 (p. 397).
NOVAK, S. YU.
Rate of convergence in the limit theorem for the tail index estimator, CP-32 (p. 334).
NOVIKOV, A. A. and B. A. YERGASHEV.
A first passage problem for autoregressive process, CP-356 (p. 429).
NORDSTRÖM, KENNETH *see* FELLMAN, JOHAN.
NUMMELIN, ESA. *S*-unimodal interval maps as countable Markov chains, CP-345 (p. 425).

O'HAGAN, A. Multivariate robustness and outliers, IP20-3 (p. 312).
O'NEILL, ROBERT T. Statistical issues in AIDS clinical trials, IP34-2 (p. 322).
OBREJA, G. *see* CHIȚESCU, I.
OKTABA, WIKTOR. Note on estimation and testing in a general multivariate Gauss-Markov model, CP-114 (p. 358).
OLIVEIRA, M. FERNANDA. Limiting distribution of sums of certain types of nonstationary sequences, CP-305 (p. 413).
OLKIN, INGRAM and LEON JAY GLESER. Some statistical aspects in meta-analysis, IP35-3 (p. 323).
OLMAN, VICTOR *see* PESOTCHINSKY, LEON.
OLSSON, JONNY.
A Markov random field model of light sensitivity in human peripheral vision, CP-363 (p. 431).

OMAN, SAMUEL D. *see* BROWN, PHILIP J.
OSOSKOV, G. A. Statistical analysis of Reley distribution mixtures, CP-159 (p. 371).
OUYANG, ZHAO. Invariant nonnegative minimum norm quadratic estimator of variance components, 90t-4 (p. 127).
OUYANG, ZHAO, J. N. SRIVASTAVA, and H. T. SCHREUDER.
A general ratio estimator and its application to regression model sampling, 215-36 (p. 179).
PÁRNA, K. Some results for k-centers of probability measures on Banach spaces, CP-400 (p. 442).
PAGUROVA, V. and S. NESTEROVA. Sampling plans for inspection by variables and tests for coefficients of variation, CP-42 (p. 337).
PALLANT, DIANA L. Time series models for infinitely divisible processes, CP-213 (p. 387).
PALLINI, ANDREA and FORTUNATO PESARIN. A class of combinations of dependent tests by bootstrap and permutation procedures, CP-475 (pp. 574–575).
PAMME, HARTMUT *see* KUNITZ, HARALD.
PANARETOS, JOHN. Towards a unification of properties possessed by certain families of distributions, CP-473 (p. 574).
PANCHEVA, E.
Extreme value framework: An example for Kendall's delphic semi-group, CP-244 (p. 396).
PAP, GYULA.
Rate of convergence in the central limit theorem on stratified groups, CP-462 (p. 460).
PAPANGELOU, F. Large deviations and the second order asymptotics of critical mean field systems, CP-233 (p. 393).
PAPASTAVRIDIS, STAVROS *see* CHRYSSAPHINOU, OURANIA.
PAPATHANASIOU, V. *see* CACOULLOS, THEOPHILOS.
PAPRZYCKI, Z. *see* PLATT, C.
PARDO, J. A. *see* MENÉNDEZ, M. L.
PARDO, L. *see* MORALES, D.
PARIKH, NAVIN T. Parikh's hazard functions, maximum likelihood estimation for exponential linear and orthogonal polynomial in multicensored survival and failure analysis, 90t-10 (p. 264).
PARK, S., M. M. DESU, and S. CHAKRABORTI.
Linear rank statistics for the simple tree alternatives problem, 90t-22 (p. 549).
PARMIGIANI, GIOVANNI. Scheduling costly medical examinations, 215-5 (p. 170).
PARNAMI, J. C. and HARSHINDER SINGH. A sequential procedure for estimation of ordered means of two exponential populations, 90t-19 (p. 548).
PARNAMI, J. C., HARSHINDER SINGH, and PREM S. PURI. Solution of an optimization problem arising in maximum likelihood estimation of ordered distributions, CP-115 (pp. 358–359).
PARSIAN, A. and S. M. SADOOGHI-ALVANDI.
Estimation using a linex loss function, CP-294 (p. 410).
PARZEN, EMANUEL.
Functional statistical methods and comparison density estimation, CP-261 (p. 401).
PASEWICZ, WIESŁAW. On the estimators of the discriminant function for the symmetric normal distribution, CP-477 (p. 575).
PASIK-DUNCAN, BOŻENNA. Asymptotic distribution of some quadratic functionals arising from stochastic systems, CP-193 (p. 381).
PAULAUSKAS, VYGANTAS. Rates of convergence in the central limit theorem in the space $D[0, 1]$ and for empirical processes, CP-23 (pp. 330–331).
PAVLOV, I. Martingale spaces H_1, BMO, VMO and with mixed norm:
Some properties and realization in the form of sequences, CP-460 (pp. 459–460).
PEARL, JUDEA. Causal structure from data, IP1-2 (p. 300).
PELZ, WOLFGANG and I. J. GOOD.
Maximum likelihood/entropy estimation of probabilities for categorical data, 214-21 (p. 145).
PEMANTLE, ROBIN. Processes on trees that are symmetric must be nice, 213-5 (p. 37).
PEMBERTON, JOHN. How nonlinear is a nonlinear time series model?, CP-8 (p. 327).
PENEV, S. I. Stability of nonparametric procedures against dependence, CP-290 (p. 409).
PÉREZ, ALFONSO GARCIA. A note on robustness for hypotheses testing, CP-203 (p. 384).
PÉREZ-ABREU, VICTOR.
Anticipative solutions of stochastic bilinear equations on Hilbert spaces, CP-461 (p. 460).
PERICCHI, LUIS RAÚL and PETER WALLEY. Robust Bayesian credible intervals and prior ignorance, CP-416 (p. 447).
PERICCHI, LUIS RAÚL *see also* MORENO, ELIAS.

PEROVIĆ, GLIGORIJE. Robust ML estimators of variance of normal distribution from distributions of empirical variances, CP-91 (p. 351).
PERRON, FRANÇOIS. Minimax estimators of a covariance matrix, 213-45 (p. 48).
PESARIN, FORTUNATO *see* PALLINI, ANDREA.
PESOTCHINSKY, LEON and VICTOR OLMAN.
Statistical manufacturing monitoring system, CP-227 (p. 391).
PETROV, V. V. *see* MARTIKAINEN, A. I.
PETRUCCELLI, JOSEPH D. *see* GUO, MEIHUI.
PETTIT, LAWRENCE I.
Bayes factors for outlier models using the device of imaginary observations, CP-37 (pp. 335–336).
PETUNIN, YU. I.
Construction of the confidence limits for the bulk of the distribution, CP-116 (p. 359).
PETUNIN, YU. I. *see also* MATVEICHUK, S.A.; SEMEIKO, N. G.
PFEIFER, DIETMAR.
Poisson approximations of image processes in computer tomography, CP-470 (p. 573).
PHADIA, ESWAR *see* YU, QIQING.
PHELAN, MICHAEL J. and RICHARD D. DE VEAUX.
Trend-surface analysis of antarctic sea ice, CP-146 (p. 367).
PHELAN, MICHAEL J. *see* DE VEAUX, RICHARD D.
PHILIPP, WALTER *see* MONRAD, DETLEV.
PICARD, D. *see* GENON-CATALOT, V.
PICARD, PHILIPPE. A few indexes of the severity of the ruin for an insurance company, CP-165 (p. 373).
PICARD, PHILIPPE *see also* LEFEVRE, CLAUDE.
PIEGORSCH, WALTER W. and GEORGE CASELLA.
Empirical Bayes estimation for generalized linear models (preliminary report), 90t-6 (p. 263).
PIEGORSCH, WALTER W. *see also* HUGHES-OLIVER, JACQUELINE.
PIKOVSKY, I. E. Existence and uniqueness of solutions for stochastic integral equations of Skorochod-Volterra type, CP-314 (pp. 415–416).
PILLERS DOBLER, CAROLYN. A class of rank multiple contrast tests for one-sided comparisons of treatments with a control, 213-4 (pp. 36–37).
PITTENGER, A. O. Order independence and factor convergence in iterative scaling, CP-288 (p. 409).
PLATT, C. and Z. PAPRZYCKI. The general method of sample division of estimation of regression coefficients, CP-324 (pp. 418–419).
PÖTSCHER, BENEDIKT M. Model selection and inference, IP22-3 (p. 314).
PÖTZELBERGER, KLAUS. Updating of moments, CP-160 (p. 371).
PÖTZELBERGER, KLAUS *see also* POLASEK, WOLFGANG.
POLASEK, WOLFGANG and KLAUS POETZELBERGER.
Robust Bayesian methods in simple ANOVA-models, CP-68 (p. 344).
POLITIS, DIMITRIS N. and JOSEPH P. ROMANO.
A nonparametric resampling procedure for problems in time series analysis, IP19-2 (p. 311).
POLLAK, MOSHE and DAVID O. SIEGMUND.
Sequential detection of a change in a normal mean when the initial value is unknown, 213-49 (p. 49).
POLLAK, MOSHE and JOSEPH A. YAHAV.
Surveillance of Markov chains with a finite state space, CP-469 (p. 573).
POSA, D. An application of indicator formalism in spatial data analysis, CP-226 (pp. 390–391).
POURAHMADI, MOHSEN.
M-innovations, leave-*k*-out residuals and outliers in time series, 90t-9 (p. 264).
Semi-finite interpolation of multivariate stationary stochastic processes, 90t-32 (p. 551).
POŽIDAEV, A. V. Random fields and differential equations, CP-49 (p. 339).
PRAGARAUSKAS, H. *see* MIKULEVIČIUS, R.
PRÁŠKOVÁ, ZUZANA. Empirical Edgeworth expansion in ARMA models, CP-377 (p. 435).
PREMAZZI, G. *see* COLOMBO, A. G.
PROCTOR, CHARLES H.
Enumerative inference for a proportion when there is misclassification, CP-71 (p. 345).
PROHOROV, YU. V. Limit theorem for sums of independent *k*-dimensional random vectors when *k* tends to infinity, CP-359 (p. 430).
PURI, PREM S. *see* PARNAMI, J. C.

PURTUKHIA, O. G.
On Kologorov's backward equation for an evolution stochastic system, CP-441 (p. 454).
PUTERMAN, MARTIN L. *see* LEROUX, BRIAN.

QIAN, W. and D. M. TITTERINGTON.
Multidimensional Markov chain models for image textures, CP-178 (p. 377).
QUESADA, V. and C. MATE.
A semiparametric Bayesian model for accelerated life testing (alt), CP-280 (pp. 406–407).
QUIROZ, ADOLFO J. Metric entropy and learnability, CP-182 (p. 378).
QUIROZ, ADOLFO J. *see also* BRITO, MARÍA R.

RACHEV, SVETLOZAR T. *see* BAXTER, LAURENCE A.
RAČKAUSKAS, ALFREDAS. On probabilities of large deviations for martingales, CP-24 (p. 331).
RAGAB, AISHA S.
Estimation and predictive density for the generalized logistic distribution, CP-392 (p. 440).
RAI, MARKANDEY *see* SINHA, ARUN KUMAR.
RAIS, NOUREDDINE *see* MOORE, MARC.
RAJARSHI, M. B. *see* NAIK-NIMBALKAR, U. V.
RAMALHOTO, M. F. Some recent directions in queueing theory, CP-397 (p. 442).
RASCHETTI, R. *see* MENNITI-IPPOLITO, F.
RASSON, J. P. *see* GRANVILLE, V.; WEVERBERGH D.
RATNAPARKHI, MAKARAND V. Differential geometrical properties of certain non-regular families of bivariate distributions, CP-218 (p. 388).
RĂUŢU, GHEORGHE.
A dichotomic result on some random sheets and symmetric diffusions, CP-293 (p. 410).
REGAZZINI, EUGENIO *see* CIFARELLI, D. M.
REID, NANCY M. Likelihood functions and approximate tail probabilities, IP7-1 (p. 303).
REINSEL, GREGORY C. Seasonal trends in atmospheric total ozone data, IP9-2 (p. 305).
REJTŐ, LIDIA. Remarks on projection pursuit regression and density estimation, 213-53 (p. 50).
RENNIE, MICHAEL *see* MYHRE, JANET.
RENSSEN, ROBBERT H.
Robust analysis in a mixed model for the two-way layout, CP-243 (p. 396).
RESING, J. A. C.
Stationary queue-length distributions in deterministic feedback queues, CP-211 (p. 386).
RESNICK, S. I. *see* KINOSHITA, K.; ROY, RISHIN.
REY, MANUEL *see* CUNTO, WALTER.
RICE, JOHN A. *see* FREDKIN, DONALD R.
RISSANEN, JORMA. Stochastic complexity and the MDL principle, IP22-1 (p. 313).
ROBERT, CHRISTIAN *see* CASELLA, GEORGE C.; DIEBOLT, JEAN.
ROCKE, DAVID M. Almost-exact parametric bootstrap via the saddle-point approximation with application to a stress-strength problem in reliability, 214-2 (p. 139).
ROE, ADRIAN. Multi-particle repelling random walks on finite graphs, CP-80 (p. 347).
ROITGARTS, A. D. Two parameter filtering based on point observations, CP-204 (p. 384).
ROJO, JAVIER. Bayes decisions may contradict the experts' opinions, CP-136 (p. 365).
Proper priors yielding linear Bayes estimators for the natural parameter of an exponential family, CP-137 (p. 365).
ROJO, JAVIER and FRANCISCO J. SAMANIEGO. Consistent estimation of a survival curve subject to a uniform stochastic ordering constraint, CP-451 (p. 457).
ROMANO, JOSEPH P. *see* POLITIS, DIMITRIS N.
ROMO, JUAN.
Bootstrapping maximization estimates under nonstandard conditions, CP-257 (p. 400).
ROSENKRANTZ, WALTER A. and RAHUL SIMHA.
Poisson arrivals see time averages: A stochastic integral approach, 90t-11 (p. 546).
ROUAULT, ALAIN. Spatial branching processes with mean field interaction, CP-232 (p. 392).
ROUSSAS, GEORGE G.
Estimation of the transition distribution function in Markov processes, 90t-18 (p. 548).
ROY, RAHUL. Percolation of Poisson sticks on the plane, CP-472 (p. 573).
ROY, RISHIN and S. I. RESNICK. Max-stable processes and continuous choice, 213-36 (pp. 45–46).
ROY, SISIR and R. DASGUPTA.
Multinomial distribution and indistinguishability in quantum statistics, CP-44 (p. 338).
ROZOVSKII, B. L. Parabolic stochastic partial differential equations, IP8-2 (p. 304).

RUEDA, C. *see* MENÉNDEZ, J. A.
RÜSCHENDORF, L. and M. ISENBECK. Completeness in location families, CP-398 (p. 442).
RUGGERI, FABRIZIO.
Bounds on the prior probability of a set and robust Bayesian analysis, CP-5 (p. 326).
RUSAKOV, A. A. *see* BELYAEV, YU. K.
RUSTAGI, JAGDISH S.
Improvement of kernel-type probability density and hazard function estimates, CP-54 (p. 341).
RUYMGAART, FRITS H. and MARTIEN C. A. VAN ZUIJLEN.
Empirical *U*-statistic processes, CP-480 (p. 576).
RUYMGAART, FRITS H. *see also* CHANDA, KAMAL C.

SACCUCI, MIKE S. *see* AMIN, RAID W.
SACKROWITZ, H. B., *see* COHEN, ARTHUR.
SADOOGHI-ALVANDI, S. M. *see* PARSIAN, A.
SAGGU, PARMINDER SINGH. The time-reversal of the coalescent with ages, CP-20 (p. 330).
SAKHANENKO, A. I.
On the rate of convergence in a boundary problem for random walks, CP-423 (p. 449).
SALEH, A. K. MD. EHSANES *see* ABDUNNABI, ALI M.; ALI, M. MASOOM.
SALEHI, H. *see* BROCKWELL, P. J.
SALVADOR, B. *see* MENÉNDEZ, J. A.
SAMANIEGO, FRANCISCO J. *see* ROJO, JAVIER.
SAMAROV, ALEXANDER M.
Exploring regression structure using nonparametric functional estimation, CP-179 (p. 377).
SAMOSEIKO, V. F. and N. V. BELOUSOVA.
Characteristics of order statistics in censored sample, CP-478 (pp. 575–576).
SAMPSON, PAUL D. and PETER GUTTORP. Global estimation of non-stationary spatial covariance structure for rainfall fields, 215-4 (p. 170).
SANTNER, THOMAS J. *see* CZADO, CLAUDIA.
SARKAR, SANAT K. Performance of the usual estimator of the common mean of several normal populations under the Pitman closeness criterion, CP-1 (p. 325).
SAWYER, STANLEY. Inferring population structure from DNA sequences, IP16-1 (p. 309).
SAZONOV, V. V. Refinements of the central limit theorem in Hilbert space, IP30-3 (p. 319).
SCHAAFSMA, W. *see* STEERNEMAN, A. G. M.
SCHASSBERGER, R. Networks of queues with insatiable customers, IP32-2 (p. 321).
SCHIOPU-KRATINA, IOANA *see* MERZBACH, ELI.
SCHMALFUß, B. Characteristics of stochastic infinite dissipative systems, CP-464 (p. 461).
SCHMERLING, DMITRII. Recognition of ordering, CP-434 (p. 452).
SCHNORR, C. P.
Statistical analysis of polynomial and RSA-random number generators, CP-241 (p. 395).
SCHOLZ, FRITZ W. Confidence bounds for extreme quantiles, CP-133 (p. 364).
SCHORK, NICHOLAS J. Bootstrapping likelihood ratios in quantitative genetics, 214-9 (p. 141).
SCHREUDER, H. T. *see* OUYANG, Zhao.
SCHUMITZKY, ALAN.
Estimation of mixing measures defined on compact metric spaces, CP-343 (p. 425).
SCHUSTER, EUGENE F.
Distribution theory of runs via exchangeable random variables, 215-29 (p. 177).
SCHWABE, RAINER. Recursive estimation and difference equations, CP-237 (p. 394).
SCHWEIZER, MARTIN. Semimartingales and hedging in incomplete markets, CP-199 (p. 383).
SCOTT, DAVID W. and GEORGE R. TERRELL.
Adaptive smoothing and high-dimensional performance, IP14-1 (p. 308).
SEAMAN, JOHN W., JR. *see* NAVARD, SHARON E.
SEILING, KEN, HENRIK MADSEN, JAN HOLST, ULLA HOLST, and JAN-ERIC ENGLUND.
Recursive robust estimation of AR-parameters, IP29-2 (p. 319).
SELLKE, THOMAS. Traveling waves in branching diffusions, CP-14 (p. 328).
SEMEIKO, N. G. and YU. I. PETUNIN. Random chord process on the big circle induced by the cap process on the sphere, CP-234 (p. 393).
SERDOBOLSKII, A. V. The asymptotically optimal Bayes solution to systems of a large number of linear algebraic equations, CP-387 (p. 438).
SERDOBOLSKII, V. I.
On the asymptotic theory of covariance matrices with large dimensionality, CP-312 (p. 415).
SETHURAMAN, JAYARAM *see* CHAGANTY, NARASINGA RAO.

SHAFER, GLENN. General axioms for the propagation of evidence in trees, CP-167 (p. 373).
SHAMAN, PAUL *see* JOU, YOW-JEN.
SHAMMA, SHAWKY E. *see* NCUBE, MATOTENG M.
SHAO, JUN *see* WU, C. F. JEFF.
SHASHIASHVILI, M. A. *see* DOCHVIRI, V. M.
SHEATHER, S. J.
Reliable data-based bandwidth selection for kernel density estimation, 213-9 (p. 38).
SHEMYAKIN, A. E.
On information inequalities in the parametric estimation, CP-418 (pp. 447–448).
SHEN', A. KH.
Kolmogorov complexity and algorithmic randomness: Recent developments, IP36-2 (p. 324).
SHENTON, L. R. *see* BOWMAN, K. O.
SHEPP, LAWRENCE.
Explicit determination of critical constants in percolation theory, CP-22 (p. 330).
SHOUKRY, ELHAM M. and M. A. EWEES. A combining queueing network model with application on real time system, CP-46 (p. 338).
SIBSON, ROBIN and GLENN STONE. High-dimensional problems and data smoothing, IP14-2 (p. 308).
SIEGMUND, DAVID O. *see* POLLAK, MOSHE; KNOWLES, MARK.
SILVERMAN, BERNARD *see* JOHNSTONE, IAIN M.
SIM, AH BOON *see* CHAUBEY, YOGENDRA P.
SIMAR, LEOPOLD. Estimating frontier models with panel data: A comparison of parametric, non-parametric and semi-parametric methods, CP-351 (p. 427); CP-474 (p. 574).
SIMHA, RAHUL *see* ROSENKRANTZ, WALTER A.
SINGER, BORIS. Stochastic approximation by projective systems, CP-106 (pp. 355–356).
SINGH, HARSHINDER and G. VIJAYASREE. Preservation of partial orderings under the formation of k-out of-n:g systems of independent like components, 90t-5 (p. 263).
SINGH, HARSHINDER *see also* KALE, B. K.; PARNAMI, J. C.; VIJAYASREE, G.
SINHA, ARUN KUMAR and RAJIV KUMAR.
On zero-truncated symmetric bivariate negative binomial distribution, CP-445 (p. 456).
SINHA, ARUN KUMAR, MARKANDEY RAI, and RAJIV KUMAR.
On a bivariate compound Poisson model, CP-92 (p. 351).
SITTER, RANDY R. A resampling procedure for complex survey data, 214-10 (p. 142).
SMALL, CHRISTOPHER G. *see* MCLEISH, D. L.
SMIRNOV, S. N. and M. YU. SVERTCHKOV.
An estimate of integral analogue of concentration function without moment assumptions and weak ergodicity of regenerative processes, CP-93 (p. 351).
SMITH, L. Statistical issues in surrogate markers in AIDS, IP34-3 (p. 322).
SMITH, RICHARD L. *see* JOE, HARRY.
SØRENSEN, MICHAEL. Likelihood derivatives for stochastic processes, CP-346 (p. 426).
SOKOLICHIN, A. A. *see* GIRLICH, H.-J.
SOLANKY, T. K. S. *see* MUKHOPADHYAY, NITIS.
SOLO, VICTOR.
Stationary increment processes and the abandonment of unit root modeling, 213-15 (pp. 39–40).
Fast algorithms for the thin plate spline, CP-328 (p. 420).
SOLOMON, PATRICIA J. *see* WILSON, SUSAN R.
SOLOVYEV, A. D. and D. G. KONSTANTINIDIS.
Uniform reliability estimation of a complex renewable system with unbounded number of repair units, CP-230 (p. 392).
SOTIRAKOGLOU, KIKI *see* KOUNIAS, STRATIS.
SPENCER, JOEL. Correlation inequalities and random graphs, IP11-3 (p. 307).
SPLIID, HENRIK and POUL THYREGOD.
Analysis of designed experiments with a binary response, CP-349 (p. 426).
SPLIID, HENRIK *see also* BILBO, CARL M.; HOLST, HELLE.
SRIVASTAVA, J. N. *see* OUYANG, ZHAO.
SRIVASTAVA, M. S. *see* BILODEAU, MARTIN.
STEERNEMAN, A. G. M., E. A. VAN DER MEULEN, W. SCHAAFSMA, G. N. VAN VARK, and S. J. WIERDA.
On the null-distribution of the GLR test for testing the collinearity of the means of normal distribution, CP-192 (p. 381).
STEIF, JEFFREY. Bernoulli shift, the $\bar{d}$-metric, and probabilistic cellular automata, CP-34 (pp. 334–335).
STEIN, MICHAEL *see* NIU, XUFENG.

STEINBERG, DAVID and DIZZA BURSZTYN.
Robust design, noise factors, and dispersion effects, CP-216 (pp. 387–388).
STEPANOV, A. V. A representation for weak records, CP-446 (p. 456).
STEPHANENKO, F. A. *see* GOOT, R. E.
STEUTEL, F. W. Characterization of exponential-type distributions by means of branching processes, CP-161 (pp. 371–372).
STIEWE, CHRISTEL *see* MANTHEY, RALF.
STOICA, L. Brownian oscillations near the boundary of a hypersurface, CP-419 (p. 448).
STONE, CHARLES J. The use of B-splines in functional inference, IP6-3 (p. 303).
STONE, CHARLES J. *see also* TRUONG, YOUNG K.
STONE, GLENN *see* SIBSON, ROBIN.
STOUGIE, LEEN. Probability analysis of combinatorial problems:
An application of empirical process theory, CP-283 (pp. 407–408).
STOYAN, DIETRICH. Marked point processes in image analysis, IP4-3 (p. 302).
STOYAN, DIETRICH *see also* MUCHE, LUTZ.
STRULECKAJA, V. Quantum stochastic evolutions on non-commutative tori: Nonlinear dynamics and kinetic equations, CP-415 (pp. 446–447).
SU, JYH-CHERNG *see* HUANG, WEN-JANG.
SUGDEN, ROGER A. Chao's method of unequal probability sampling, CP-272 (p. 404).
SUN, JIAYANG. Approximation formula for tail probability of Gaussian random field, 213-50 (p. 49).
SURGAILIS, D. *see* ARAK, T.
SVERTCHKOV, M. YU. *see* SMIRNOV, S. N.
SWISHCHUK, ANATOLY.
The solution of martingale problems for random evolutions, CP-420 (p. 448).
SZTRIK, J. Asymptotic analysis of the reliability of a complex standby system with fast repair, CP-118 (pp. 359–360).

TAKAHASHI, HAJIME. Asymptotic expansions for the expected sample size in RST, CP-391 (p. 440).
TAKEUCHI, KEI. Development of the "philosophy" of quality improvement and of statistical methodology, IP13-2 (p. 307).
TALAKHADZE, M. V.
Partial maximum likelihood estimator for diffusion type processes, CP-321 (p. 418).
TAN, WAI-YUAN, ROBERT H. BYERS, JOHN M. KARON, and IRA M. LONGINI. A stochastic model for the HIV: Some Monte Carlo simulation results in homosexual populations, CP-271 (p. 404).
TANEJA, I. J. *see* MORALES, D.
TAVARÉ, SIMON *see* DONNELLY, PETER J.
TAYLOR, CHARLES C. Choice of smoothing parameters in image reconstruction, CP-348 (p. 426).
TAYLOR, MALCOLM S. and JAMES R. THOMPSON.
A nonparametric density estimation based resampling algorithm, 214-12 (p. 142).
TELEGDI, LÁSZLÓ. Application of applied mathematics in pure mathematics:
Arrangements of minimal variance using multidimensional scaling, CP-300 (p. 412).
TERPSTRA, T. J. On the construction of optimal nonparametric experimental design tests in the Cox regression model, CP-196 (p. 382).
TERRELL, GEORGE R. *see* SCOTT, DAVID W.
TERRIN, NORMA. Quadratic forms with long-range dependence, CP-18 (p. 329).
THOMPSON, G. L.
Interblock rank tests for multivariate and repeated measures designs, 213-30 (p. 44).
THOMPSON, JAMES R. *see* TAYLOR, MALCOLM S.
THOMPSON, PAUL A.
Resampling approaches to complex psychological experiments, 214-1 (p. 139).
THOMSON, DAVID J. Quadratic inverse theory of spectrum estimation, CP-289 (p. 409).
THORBURN, DANIEL. Confidence intervals using a modified bootstrap, CP-338 (p. 423).
THORISSON, HERMANN. Shift-coupling, IP24-3 (p. 314).
THYREGOD, POUL *see* SPLIID, HENRIK.
TIAO, GEORGE C. *see* NIU, XUFENG.
TIBSHIRANI, ROBERT. Some applications of the bootstrap in complex problems, 214-31 (p. 147).
TIKHOV, M. S. On the asymptotic behavior of T-statistics, CP-39 (p. 336).
TITTERINGTON, D. M. *see* QIAN, W.
TITTMANN, PETER *see* BEICHELT, FRANK.
TJØSTHEIM, D. Identification and estimation of non-linear time series, IP21-2 (p. 312).

TOSTESON, TOR *see* BUONACCORSI, JOHN.
TRAAT, IMBI. Edgeworth expansion for the multiple correlation coefficient in an elliptical population, CP-318 (p. 417).
TRAWINSKI, B. J. Distribution-free estimation of the concentration function, 90t-27 (p. 550).
TRAWINSKI, B. J. and IRENE M. TRAWINSKI. On the concentration function in classes of distributions (preliminary report), 90t-25 (p. 550).
TRAWINSKI, IRENE M. *see* TRAWINSKI, B. J.
TRENDAFILOV, NICKOLAY T. An almost-criterion for uniform distribution of sequences, CP-221 (p. 389).
TRO, NGUYEN HUU. Poisson approximation for a sum of exchangeable random variables by the Stein-Chen method, CP-484 (p. 577).
TRUONG, YOUNG K. and CHARLES J. STONE.
Semi-parametric time series regression, CP-128 (p. 362).
TU, DONGSHENG and ZHONGGUO ZHENG. Random Weighting: Another approach to approximate the unknown distributions of pivotal quantities, 214-17 (p. 144).
TU, XIN M., BENJAMIN MITCHELL, and DONALD S. BURDICK. A bootstrap resampling procedure for using the canonical correlation technique in rank estimation, 214-14 (p. 143).
TUCKER, HOWARD G. *see* FINKELSTEIN, MARK.
TUDOR, CONSTANTIN. Limit theorem for affine Itô equations, CP-265 (p. 402).
TUKEY, PAUL A. The impact of high-powered workstations on statistical practice, IP25-2 (p. 316).
TULJAPURKAR, S. D.
Growth and extinction of populations with stochastic vital rates, IP18-1 (p. 310).
TULTEBAEV, N. A. On large deviations for sums of random vectors in $\mathbb{R}^k$, CP-171 (p. 374).
TURKMAN, K. F. On the asymptotic distribution of maxima of sequences defined on a Markov chain, CP-306 (p. 413).
TURKMAN, K. F. *see also* ANDERSON, CLIVE W.
TUROVA, T. S. Ergodicity of an infinite system of Itô's equations, CP-465 (p. 461).
TURSUNOV, G. T. The convergence rate of fixed-width sequential confidence intervals for nonparametric statistics, CP-174 (p. 375).
TURSUNOV, R. T. On the rate of convergence in the functional central limit theorems for sums of random number martingale difference, CP-175 (p. 376).
TUSELL, FERNANDO. Nonparametric prediction and adaptive spectral estimation, CP-215 (p. 387).
TYLER, DAVID E.
Another look at location and scale with applications to projection methods, CP-142 (p. 366).
TYLER, DAVID E. *see also* EATON, MORRIS L.
TYRCHA, JOANNA.
Stability problems for dynamical systems with stochastic perturbations, CP-431 (p. 451).
UDDIN, NIZAM and JOHN P. MORGAN.
Optimal and near optimal sets of Latin squares for correlated errors, 213-13 (p. 39).
UDDIN, NIZAM *see also* MORGAN, JOHN P.
ULYANOV, V. V. On the density of the norm of Gaussian random variable in a Hilbert space, CP-223 (pp. 389–390).
UMIRBEKOVA, LIZA. Asymptotic inequality for the cumulant of nonlinear filters of Gaussian stochastic fields, CP-296 (p. 411).
URSIANU, EMILIANA. On multiple test procedures for categorical data, CP-373 (p. 434).
UTEV, S. A. Probability inequalities and their applications, CP-330 (pp. 420–421).
UTIKAL, KLAUS J. Nonparametric inference for a partially observed Markov chain, CP-485 (p. 577).
VAHIDI-ASL, MOHAMMAD Q. and JOHN C. WIERMAN. Upper and lower bounds for the route length of first-passage percolation in Voronoi tessellations, CP-303 (p. 413).
VALDERRAMA, MARIANO J. *see* GUTIÉRREZ, RAMÓN.
VALKEILA, ESKO. On conditions for the convergence of moments under martingale central limit theorems, CP-360 (p. 430).
VAN DE GEER, SARA. Hellinger-consistency of certain nonparametric maximum likelihood estimators, CP-240 (p. 395).
VAN DER LAAN, PAUL. Some remarks on selection from logistic populations, CP-455 (p. 458).
VAN DER MEULEN, E. A. *see* STEERNEMAN, A. G. M.
VAN HOUWELINGEN, J. C. Monotone empirical Bayes estimators based upon more informative samples, IP27-1 (pp. 317–318).
VAN PUL, MARK C.
Asymptotic properties of statistical models in software reliability, CP-27 (p. 332).

VAN VARK, G. N. *see* STEERNEMAN, A. G. M.
VAN ZUIJLEN, MARTIEN C. A. *see* RUYMGAART, FRITS H.
VASENKOVA, E. *see* KHARIN, YU.
VENETOULIAS, ACHILLES. Artificial replication in the analysis of image data, CP-70 (p. 345).
VERDINELLI, ISABELLA *see* KADANE, JOSEPH B.
VERONESE, PIERO *see* CONSONNI, GUIDO.
VÉLEZ, RICARDO *see* IBARROLA, PILAR.
VIJAYASREE, G. and HARSHINDER SINGH.
Estimation of ordered geometric parameters, 90t-14 (p. 547).
VIJAYASREE, G. *see also* SINGH, HARSHINDER.
VISKOV, O. V. On the multidimensional Hermite polynomials and an extension of Mehler's formula, CP-358 (pp. 429–430).
VITALE, R. A. Geometric aspects of stochastic problems, 213-38 (p. 46).
VITÁNYI, PAUL M. B. *see* LI, MING.
VLACHONIKOLIS, I. G. A general approach to the analysis of growth curves and repeated measurements, CP-481 (p. 576).
VOINOV, V. G. *see* NIKULIN, M. S.
VOLF, PETR. Estimation in additive regression model with proportional intensity, CP-35 (p. 335).
VOLODIN, A. I. On Marcinkiewicz law of large numbers for Banach space valued random elements, CP-209 (p. 386).

WACHTER, KENNETH W.
Levels of demographic randomness in human population processes, IP18-2 (p. 310).
WAHBA, GRACE G. Additive and interaction spline models, IP14-3 (p. 308).
WALK, H. Asymptotic behaviour of linear stochastic recursions, CP-432 (pp. 451–452).
WALLEY, PETER *see* PERICCHI, LUIS RAÚL.
WALSH, JOHN B. *see* DALANG, ROBERT C.
WALSHAW, D.
Non-regular maximum likelihood estimation N extreme value theory, CP-95 (p. 352).
WALTER, GILBERT G. Density estimation with wavelets, CP-270 (pp. 403–404).
WALTER, GILBERT G. *see also* CUEVAS, ANTONIO.
WANG, SHANSHAN and T. D. DWIVEDI.
Bootstrapping a single equation of a simultaneous equation model, 214-25 (p. 146).
WANG, SHANSHAN *see also* MORIN, DANIELLE.
WASSERMAN, LARRY *see* LAVINE, MICHAEL L.
WATTERSON, G. A. Alleles in multigene families, IP16-2 (p. 309).
WEBER, MICHEL. A functional version of the pointwise ergodic theorem, CP-395 (p. 441).
WEERAHANDI, SAMARADASA and RICHARD A. JOHNSON. Testing reliability in a stress-strength model when X and Y are normally distributed, CP-74 (p. 346).
WEFELMEYER, W. and P. E. GREENWOOD.
Partially specified filtered models and efficiency, CP-162 (p. 372).
WEHRLY, THOMAS E. *see* HART, JEFFREY D.
WEI, C. Z. Stochastic regression and recursive estimation, IP29-1 (p. 319).
WEISSMAN, ISHAY *see* JOE, HARRY.
WEITS, ELLO. A stochastic heat equation for stationary freeway traffic flow, CP-384 (p. 437).
WELLNER, JON A. Semiparametric models with sum tangent spaces, IP17-2 (pp. 309–310).
WELLS, MARTIN *see* CASELLA, GEORGE C.
WEST, MIKE. Bayesian computations in time series models, IP21-3 (p. 313).
WEVERBERGH, D. and J. P. RASSON. The extreme value model for french races, CP-120 (p. 360).
WHITAKER, LYN R. *see* ARAS, GIRISH A.
WHITNEY, PAUL. A geometric approach to the approximation of minimum Hellinger distance estimates, 215-31 (p. 178).
WHITNEY, PAUL *see* WOODWARD, WAYNE A.
WHITT, WARD *see* ABATE, JOSEPH; GLYNN, PETER W.
WHITTLE, PETER. Neyman Lecture: Neural nets and implicit inference, SP-2 (p. 298).
WIERDA, S. J. *see* STEERNEMAN, A. G. M.
WIERMAN, JOHN C. Bond-percolation critical probability bounds, CP-164 (p. 372).
WIERMAN, JOHN C. *see also* VAHIDI-ASL, MOHAMMAD Q.
WILLINGER, WALTER *see* CUTLAND, NIGEL.
WILSON, J. D. The use of hierarchical models in the analysis of remotely sensed data, CP-344 (p. 425).

WILSON, SUSAN R. and PATRICIA J. SOLOMON. Use of the back-projection method for predictions of the Australian AIDS epidemic, CP-6 (p. 326).
WINKLER, WILLIAM E. Bootstrap evaluation of decision rules in the Fellegi-Sunter model of record linkage, 214-15 (p. 143).
WITTE, HANS-JÜRGEN. A unification of some approaches to Poisson approximation, CP-413 (p. 446).
WOJCIK, ALEKSANDER RYSZARD. An application of the regression method with weight function in time series analysis, CP-468 (p. 572).
WOLFF, RODNEY C. Some remarks on the behaviour of the correlation integral, CP-456 (p. 458).
WOLPERT, ROBERT L. *see* LAVINE, MICHAEL L.
WOODWARD, WAYNE A. and PAUL WHITNEY.
On minimum Hellinger distance estimation, 215-15 (p. 173).
WOSNIOK, WERNER. Nonparametric estimation of time-dependent Markov process rates, CP-315 (p.416).
WU, C. F. JEFF. A fresh look at the jackknife and related methods, 214-18 (p. 144).
WU, C. F. JEFF and JUN SHAO. Asymptotic properties of the balanced repeated replication variance estimators for sample quantiles, CP-291 (pp. 409–410).
WU, TIEE-JIAN and SHEAN-TSONG CHIU. A stabilized plug-in bandwidth estimate for kernel density estimators with randomly censored data, 213-25 (p. 42).
WU, WEI. Bootstrap of sample mean with infinite variance, 214-13 (pp. 142–143).
WYNN, HENRY P. *see* GIOVAGNOLI, A.; NAIMAN, DANIEL Q.

XEKALAKI, EVDOKIA *see* DIMAKI, KATERINA.
XIONG, MOMIAO *see* CHEN, HUBERT J.

YAHAV, JOSEPH A. *see* POLLAK, MOSHE.
YANAGIMOTO, TAKEMI. New paradigms of conditional inference, IP7-3 (p. 304).
YANAGIMOTO, TAKEMI and N. KASHIWAGI.
Smoothing serial Poisson data with a test for homogeneity, CP-121 (p. 360).
YANG, SONG. A central limit theorem for the integrated square error of the kernel density estimator with randomly censored data, 90t-24 (p. 549).
Some inequalities about the Kaplan-Meier estimator, 90t-28 (p. 550).
YANNAROS, NICOLAS. Analysing incomplete count data, CP-339 (p. 423).
YAO, QIWEI. Boundary-crossing probabilities of some random fields related to likelihood-ratio tests for epidemic alternatives, CP-247 (p. 397).
YAU, WAI KWOK. Conditional probability approximation of a general statistic, 213-40 (p. 47).
YERGASHEV, B. A. *see* NOVIKOV, A. A.
YOHAI, VICTOR J. *see* FERRETTI, NELIDA E.
YOUNG, G. ALASTAIR. Data smoothing and the bootstrap, IP19-3 (p. 311).
YOUNG, G. ALASTAIR *see also* DANIELS, HENRY E.
YOUNG, KAREN D. S. Relationships between diagnostics and outlier models, CP-36 (p. 335).
YU, KAI FUN. On the implementation of estimating the mixing parameter in a mixture of two distributions, 213-48 (p. 48).
YU, QIQING and ESWAR PHADIA. Admissibility and minimaxity of the best invariant estimator of a distribution function under Kolmogorov-Smirnov loss, CP-9 (p. 327).
YUKICH, JOSEPH E. Exact rates of convergence of empirical measures, CP-301 (p. 412).
YURINSKY, V. V. On exponential bounds for probabilities of large deviations, CP-336 (p. 422).

ZAITSEV, A. YU. Classes of probability distributions with sets of n-fold convolutions, uniformly separated in variation from the set of infinitely divisible distributions, CP-29 (p. 333).
ZBĂGANU, G. Waiting for an ape to type a poem, CP-107 (p. 356).
ZEMPLÉNI, ANDRÁS. Testing max-infinite divisibility, CP-438 (p. 453).
ZERAKIDZE, Z. S. Consistent estimates and conditions of weak divisibility of measures in Hilbert and Banach spaces of measures, CP-55 (p. 341).
ZETTERQVIST, LENA. Interpretation and statistical estimation of trends in water-quality time series, CP-170 (p. 374).
ZHANATAUOV, S. U. Inverse problem of canonical correlation analysis, CP-320 (p. 417).
ZHENG, ZHONGGUO *see* TU, DONGSHENG.
ZHIGLJAVSKY, ANATOLY A. Explicit form and asymptotic efficiency of the optimal linear estimates of the endpoints of distributions, CP-96 (p. 352).
ZIEZOLD, HERBERT. On expected figures and shapes, CP-353 (p. 428).
ZUCCHINI, WALTER and ANABELA BRANDAO.
Time series models for daily climate variables and for ocean waves, 215-19 (p. 174).